Jonathan A Batten

List of Publications by Year
in descending order

175 papers	3,052 citations	279798 23 h-index	214800 47 g-index
178 all docs	178 docs citations	178 times ranked	1493 citing authors

#	Article	IF	Citations
1	Volatility impacts on the European banking sector: GFC and COVID-19. Annals of Operations Research, 2023, 330, 335-360.	4.1	27
2	Financial Market Manipulation, Whistleblowing, and the Common Good: Evidence from the<scp>LIBOR</scp>Scandal. Abacus, 2022, 58, 1-23.	1.9	1
3	Beating the Average: Equity Premium Variations, Uncertainty, and Liquidity. Abacus, 2022, 58, 567-588.	1.9	11
4	Hedging stocks with oil. Energy Economics, 2021, 93, 104422.	12.1	86
5	Major shareholdersâ€™ trust and market risk: Substituting weak institutions with trust. Journal of Corporate Finance, 2021, 66, 101784.	5.5	20
6	Strategic insider trading in foreign exchange markets. Journal of Corporate Finance, 2021, 69, 101818.	5.5	6
7	Does weather, or energy prices, affect carbon prices?. Energy Economics, 2021, 96, 105016.	12.1	77
8	Time for gift giving: Abnormal share repurchase returns and uncertainty. Journal of Corporate Finance, 2021, 66, 101787.	5.5	25
9	Convertible debt and asset substitution of multinational corporations. Journal of Corporate Finance, 2021, 67, 101843.	5.5	1
10	Does ESG certification add firm value?. Finance Research Letters, 2021, 39, 101593.	6.7	182
11	New insights into bank asset securitization: The impact of religiosity. Journal of Financial Stability, 2021, 54, 100854.	5.2	11
12	Financial crisis, bank diversification, and financial stability: OECD countries. International Review of Economics and Finance, 2020, 65, 94-104.	4.5	78
13	Information Transfer between Stock Market Sectors: A Comparison between the USA and China. Entropy, 2020, 22, 194.	2.2	18
14	LIQUIDITY AND FIRM VALUE IN AN EMERGING MARKET. Singapore Economic Review, 2019, 64, 365-376.	1.7	21
15	Liquidity, surprise volume and return premia in the oil market. Energy Economics, 2019, 77, 93-104.	12.1	23
16	Contagion risk in global banking sector. Journal of International Financial Markets, Institutions and Money, 2019, 63, 101136.	4.2	45
17	Determinants of Bank Profitabilityâ€”Evidence from Vietnam. Emerging Markets Finance and Trade, 2019, 55, 1417-1428.	3.1	82
18	Time-varying energy and stock market integration in Asia. Energy Economics, 2019, 80, 777-792.	12.1	51

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19	Price and volatility spillovers across the international steam coal market. Energy Economics, 2019, 77, 119-138.	12.1	34
20	Addressing COP21 using a stock and oil market integration index. Energy Policy, 2018, 116, 127-136.	8.8	22
21	When Kamay Met Hill: Organisational Ethics in Practice. Journal of Business Ethics, 2018, 147, 779-792.	6.0	8
22	Does intraday technical trading have predictive power in precious metal markets?. Journal of International Financial Markets, Institutions and Money, 2018, 52, 102-113.	4.2	22
23	Complexity in financial asset returns: Evidence from the compass rose. Chaos, 2018, 28, 123109.	2.5	5
24	Pricing convertible bonds. Journal of Banking and Finance, 2018, 92, 216-236.	2.9	14
25	Can stock market investors hedge energy risk? Evidence from Asia. Energy Economics, 2017, 66, 559-570.	12.1	63
26	Is the price of gold to gold mining stocks asymmetric?. Economic Modelling, 2017, 60, 402-407.	3.8	17
27	The dynamic linkages between crude oil and natural gas markets. Energy Economics, 2017, 62, 155-170.	12.1	112
28	Sovereign risk and the impact of crisis: Evidence from Latin America. Journal of Banking and Finance, 2017, 77, 328-350.	2.9	6
29	Deteriorating Complexity in Gold Returns: Evidence from the Compass Rose. SSRN Electronic Journal, 2017, , .	0.4	0
30	Managing COP21 Using a Stock and Oil Market Integration Index. SSRN Electronic Journal, 2017, , .	0.4	0
31	Can Investors Hedge Energy Risk? Evidence from Asia. SSRN Electronic Journal, 2017, , .	0.4	0
32	Time-Varying Energy and Stock Market Integration in Asia. SSRN Electronic Journal, 2017, , .	0.4	0
33	Financial Market Manipulation, Whistle-Blowing and the Common Good: Evidence from the LIBOR Scandal. SSRN Electronic Journal, 2017, , .	0.4	1
34	Stylized facts of intraday precious metals. PLoS ONE, 2017, 12, e0174232.	2.5	14
35	Bank risk shifting and diversification in an emerging market. Risk Management, 2016, 18, 217-235.	2.3	42
36	Gold and silver manipulation: What can be empirically verified?. Economic Modelling, 2016, 56, 168-176.	3.8	11

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37	The internationalisation of the RMB: New starts, jumps and tipping points. Emerging Markets Review, 2016, 28, 221-238.	4.4	23
38	Should emerging market investors buy commodities?. Applied Economics, 2015, 47, 4228-4246.	2.2	21
39	The financial economics of gold â€" A survey. International Review of Financial Analysis, 2015, 41, 186-205.	6.6	224
40	Which precious metals spill over on which, when and why? Some evidence. Applied Economics Letters, 2015, 22, 466-473.	1.8	98
41	TIME VARYING ASIAN STOCK MARKET INTEGRATION. Singapore Economic Review, 2015, 60, 1550006.	1.7	15
42	Foreign ownership in emerging stock markets. Journal of Multinational Financial Management, 2015, 32-33, 15-24.	2.3	59
43	What determines the yen swap spread?. International Review of Financial Analysis, 2015, 40, 1-13.	6.6	1
44	International swap market contagion and volatility. Economic Modelling, 2015, 47, 355-371.	3.8	10
45	Are Precious Metals Really a Homogenous Asset Class?. SSRN Electronic Journal, 2014, , .	0.4	5
46	Stock Market Spread Trading: Argentina and Brazil Stock Indexes. Emerging Markets Finance and Trade, 2014, 50, 61-76.	3.1	4
47	Introduction to Risk Management Post Financial Crisis: A Period of Monetary Easing. Contemporary Studies in Economic and Financial Analysis, 2014, , 3-13.	0.5	0
48	Liquidity and Return Relationships in an Emerging Market. Emerging Markets Finance and Trade, 2014, 50, 5-21.	3.1	68
49	Comparative Financial Development in Asia-Pacific Since the Asia Crisis. , 2014, , 237-250.		0
50	Multifractality and value-at-risk forecasting of exchange rates. Physica A: Statistical Mechanics and Its Applications, 2014, 401, 71-81.	2.6	33
51	Corporate yield spreads and real interest rates. International Review of Financial Analysis, 2014, 34, 89-100.	6.6	7
52	On the economic determinants of the goldâ€"inflation relation. Resources Policy, 2014, 41, 101-108.	9.6	116
53	CONVERTIBLE BOND PRICING MODELS. Journal of Economic Surveys, 2014, 28, 775-803.	6.6	20
54	Recent cross-border banking within Europe: International balance sheet perspectives. International Finance Review, 2013, , 15-30.	0.6	2

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55	The structure of gold and silver spread returns. Quantitative Finance, 2013, 13, 561-570.	1.7	46
56	The Internationalisation of the RMB: New Starts, Jumps and Tipping Points. SSRN Electronic Journal, 2013, , .	0.4	2
57	Derivatives Securities Pricing and Modelling. Contemporary Studies in Economic and Financial Analysis, 2012, , 3-14.	0.5	0
58	Business Cycles and the Impact of Macroeconomic Surprises on Interest Rate Swap Spreads: Australian Evidence. Contemporary Studies in Economic and Financial Analysis, 2012, , 379-398.	0.5	2
59	International banking during the Global Financial Crisis: U.K. and U.S. perspectives. International Review of Financial Analysis, 2012, 25, 136-141.	6.6	5
60	Stock Market Spread Trading: Argentina and Brazil Stock Indices. SSRN Electronic Journal, 2012, , .	0.4	0
61	Bank Internationalisation During the Global Financial Crisis: An Asia Pacific Perspective. SSRN Electronic Journal, 2011, , .	0.4	0
62	The Recent Internationalization of Japanese Banks. Japanese Economy, 2011, 38, 81-120.	0.1	8
63	The Role of Foreign Bond Issuance: The Case of Australia. Australian Economic Review, 2011, 44, 36-50.	0.7	3
64	Bank internationalisation during the Global Financial Crisis: an Asia Pacific perspective. Journal of the Asia Pacific Economy, 2011, 16, 372-392.	1.7	4
65	Threshold non-linear dynamics between Hang Seng stock index and futures returns. European Journal of Finance, 2011, 17, 471-486.	3.1	12
66	Financial sector reform and regulation in the Asia-Pacific region: a perspective. Journal of the Asia Pacific Economy, 2011, 16, 285-293.	1.7	4
67	The Impact of the Global Financial Crisis on Emerging Financial Markets. Contemporary Studies in Economic and Financial Analysis, 2011, , 3-16.	0.5	6
68	Asia-Pacific perspectives on the global financial crisis 2007â€“2009. International Finance Review, 2010, , 87-117.	0.6	0
69	The macroeconomic determinants of volatility in precious metals markets. Resources Policy, 2010, 35, 65-71.	9.6	303
70	Is covered interest parity arbitrage extinct? Evidence from the spot USD/Yen. Applied Economics Letters, 2010, 17, 283-287.	1.8	6
71	Volatility in the gold futures market. Applied Economics Letters, 2010, 17, 187-190.	1.8	39
72	Modelling the US swap spread. Research in Finance, 2010, , 155-181.	0.2	0

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73	The determinates of equity portfolio holdings. Applied Financial Economics, 2010, 20, 1125-1132.	0.5	12
74	The compass rose pattern in electricity prices. Chaos, 2009, 19, 043106.	2.5	10
75	Currency Swaps and Australian Debt Management Practice. International Finance Review, 2009, , 293-327.	0.6	2
76	An analysis of the relationship between foreign direct investment and economic growth. Applied Economics, 2009, 41, 1621-1641.	2.2	78
77	Testing the Elasticity of Corporate Yield Spreads. Journal of Financial and Quantitative Analysis, 2009, 44, 641-656.	3.5	26
78	Predicting the event and time horizon of bankruptcy using financial ratios and the maturity schedule of long-term debt. Mathematics and Financial Economics, 2008, 1, 181-212.	1.7	5
79	Sample period selection and long-term dependence: New evidence from the Dow Jones index. Chaos, Solitons and Fractals, 2008, 36, 1126-1140.	5.1	17
80	The credit spread dynamics of Latin American euro issues in international bond markets. Journal of Multinational Financial Management, 2008, 18, 328-345.	2.3	7
81	Ethical Management Practice in Australia. Global Business Review, 2008, 9, 1-18.	3.1	5
82	Risk Management and Derivatives Use in Australian Firms. Journal of Asia Business Studies, 2007, 1, 37-44.	2.2	5
83	Domestic Bond Market Development: The Arirang Bond Experience in Korea. World Bank Research Observer, 2007, 22, 165-195.	6.0	12
84	Is Corporate Ethical Practice Changing? Evidence from Sri-Lanka. Asia Pacific Business Review, 2007, 13, 59-78.	2.9	2
85	Testing for the Elasticity of Corporate Yield Spreads. SSRN Electronic Journal, 2007, , .	0.4	5
86	Covered interest parity arbitrage and temporal long-term dependence between the US dollar and the Yen. Physica A: Statistical Mechanics and Its Applications, 2007, 376, 409-421.	2.6	12
87	Chapter 23 What are the next steps for bond market development in Thailand?. International Finance Review, 2007, , 497-519.	0.6	2
88	Factors affecting the yields of emerging market issuers: Evidence from the Asia-Pacific region. Journal of International Financial Markets, Institutions and Money, 2006, 16, 57-70.	4.2	20
89	Is Covered Interest Parity Arbitrage Extinct? Evidence from the Spot USD/Yen. SSRN Electronic Journal, 2006, , .	0.4	0
90	Developing Foreign Bond Markets: The Arirang Bond Experience in Korea. SSRN Electronic Journal, 2006, , .	0.4	0

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91	Arbitrage, Covered Interest Parity and Long-Term Dependence Between the US Dollar and the Yen. SSRN Electronic Journal, 2006, , .	0.4	5
92	The Relationship between Firm Management and the Ethical Practices of the Firm. Journal of Corporate Citizenship, 2006, 2006, 27-37.	0.2	3
93	Dynamic interaction and valuation of quality yen Eurobonds in a multivariate EGARCH framework. Applied Financial Economics, 2006, 16, 881-892.	0.5	5
94	Modelling credit spreads on yen Eurobonds within an equilibrium correction framework. Applied Financial Economics, 2006, 16, 583-606.	0.5	4
95	Return anomalies on the Nikkei: Are they statistical illusions?. Chaos, Solitons and Fractals, 2005, 23, 1125-1136.	5.1	9
96	Response to Block and Barnett, A Positive Programme for Laissez-Faire Capitalism. Journal of Corporate Citizenship, 2005, 2005, 43-50.	0.2	2
97	Decomposing intraday dependence in currency markets: evidence from the AUD/USD spot market. Physica A: Statistical Mechanics and Its Applications, 2005, 352, 558-572.	2.6	11
98	Interest Rates, Stock Returns and Credit Spreads: Evidence from German Eurobonds. Economic Notes, 2005, 34, 35-50.	0.4	9
99	Interest Rates, Stock Returns, and Credit Spreads: Evidence from German Eurobonds. SSRN Electronic Journal, 2005, , .	0.4	2
100	Expectations and Equilibrium in High-Grade Australian Bond Markets. Review of Pacific Basin Financial Markets and Policies, 2005, 08, 573-592.	0.3	1
101	Measuring credit spreads: evidence from Australian Eurobonds. Applied Financial Economics, 2005, 15, 651-666.	0.5	26
102	Defining Corporate Citizenship: Evidence from Australia. Asia Pacific Business Review, 2005, 11, 293-308.	2.9	12
103	Informed and uninformed trading on the Australian dollar. International Review of Financial Analysis, 2005, 14, 61-75.	6.6	6
104	Paramater estimation bias and volatility scaling in Blackâ€"Scholes option prices. International Review of Financial Analysis, 2005, 14, 165-176.	6.6	1
105	Return anomalies on the Nikkei: Are they statistical illusions?. Chaos, Solitons and Fractals, 2005, 23, 1125-1136.	5.1	4
106	A Note on the Equilibrium Relationships between Issuers in the Asia Pacific Region. Contemporary Studies in Economic and Financial Analysis, 2005, , 167-176.	0.5	2
107	The effectiveness of interest-rate futures contracts for hedging Japanese bonds of different credit quality and duration. International Review of Financial Analysis, 2004, 13, 13-25.	6.6	4
108	THE JAPAN PREMIUM AND THE FLOATING-RATE YEN EUROMARKET. Journal of the Asia Pacific Economy, 2004, 9, 288-300.	1.7	6

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109	Corporate Governance and Financial System Development. Journal of Corporate Citizenship, 2004, 2004, 49-64.	0.2	7
110	Forecasting Credit Spread Volatility: Evidence from the Japanese Eurobond Market. Asia-Pacific Financial Markets, 2003, 10, 335-357.	2.4	0
111	What drives the term and risk structure of Japanese bonds?. Quarterly Review of Economics and Finance, 2003, 43, 518-541.	2.7	11
112	Are the East Asian markets integrated? Evidence from the ICAPM. Journal of Economics and Business, 2003, 55, 585-607.	2.7	71
113	Time variation in the credit spreads on Australian Eurobonds. Pacific-Basin Finance Journal, 2003, 11, 81-99.	3.9	23
114	Why Japan Needs to Develop its Corporate Bond Market. International Journal of the Economics of Business, 2003, 10, 83-108.	1.7	10
115	Disintermediation and the Development of Bond Markets in Emerging Europe. International Journal of the Economics of Business, 2003, 10, 67-82.	1.7	5
116	Expectations and Liquidity in Yen Bond Markets. Journal of the Asia Pacific Economy, 2002, 7, 335-354.	1.7	3
117	Scaling the volatility of credit spreads. International Review of Financial Analysis, 2002, 11, 331-344.	6.6	1
118	A perspective on credit derivatives. International Review of Financial Analysis, 2002, 11, 251-278.	6.6	25
119	Erratum to â€œA perspective on credit derivativesâ€. International Review of Financial Analysis, 2002, 11, 249.	6.6	1
120	Modelling the Credit Spreads and Long-Term Relationships of Thai Yankee Bond Issues. Asian Economic Journal, 2002, 16, 379-397.	0.9	6
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127	Factors Affecting Ethical Management: Comparing a Developed and a Developing Economy. Journal of Business Ethics, 1999, 19, 51-59.	6.0	22
128	Small Firm Behaviour in Sri Lanka. Small Business Economics, 1999, 13, 201-217.	6.7	9
129	CREDIT DERIVATIVES: AN APPRAISAL FOR AUSTRALIAN FINANCIAL INSTITUTIONS. Economic Papers, 1999, 18, 19-41.	0.9	3
130	Scaling laws in variance as a measure of long-term dependence. International Review of Financial Analysis, 1999, 8, 123-138.	6.6	16
131	Trends in the assetâ€liability structure of Australian banks. Journal of the Asia Pacific Economy, 1997, 2, 28-57.	1.7	3
132	The Ethical Management Practices of Australian Firms. Journal of Business Ethics, 1997, 16, 1261-1271.	6.0	9
133	The Ethical Management Practices of Australian Firms. , 1997, , 51-61.		4
134	Fractal structures and naive trading systems: Evidence from the spot US dollar/Japanese yen. Japan and the World Economy, 1996, 8, 411-421.	1.1	15
135	Technical trading system performance in the Australian share market: Some empirical evidence. Asia Pacific Journal of Management, 1996, 13, 87-99.	4.5	7
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138	THE TIME-VARYING BEHAVIOUR OF CREDIT SPREADS ON YEN EUROBONDS. International Finance Review, 0, , 379-404.	0.6	3
139	SIZE AND BOOK-TO-MARKET EFFECTS IN THE RETURNS ON INFORMATION TECHNOLOGY STOCKS. Research in Finance, 0, , 45-91.	0.2	1
140	Encouraging Growth in Asia with Multi-Pillar Financial Systems. Contemporary Studies in Economic and Financial Analysis, 0, , 361-415.	0.5	0
141	Asia Pacific Financial Markets in Comparative Perspective: Issues and Implications for the 21st Century. Contemporary Studies in Economic and Financial Analysis, 0, , 1-25.	0.5	0
142	Multinational Versus State Power in an Era of Globalization: The Case of Microsoft in China, 1987â€"2004. International Finance Review, 0, , 497-534.	0.6	0
143	Interdependence and Integration in Emerging European Financial Markets. International Finance Review, 0, , 1-14.	0.6	2
144	Volatility in the Gold Futures Market. SSRN Electronic Journal, 0, , .	0.4	8

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145	Predicting the Event and Time Horizon of Bankruptcy Using Financial Ratios and the Maturity Schedule of Long-Term Debt. SSRN Electronic Journal, 0, , .	0.4	7
146	The Macroeconomic Determinants of Volatility in Precious Metals Markets. SSRN Electronic Journal, 0, , .	0.4	11
147	Time Varying Asian Stock Market Integration. SSRN Electronic Journal, 0, , .	0.4	0
148	Determinants of Bank Profitability Evidence from Vietnam. SSRN Electronic Journal, 0, , .	0.4	3
149	When Kamay Met Hill: Organization Ethics in Practice. SSRN Electronic Journal, 0, , .	0.4	2
150	Strategic Insider Trading: Evidence from the Foreign Exchange Markets. SSRN Electronic Journal, 0, , .	0.4	1
151	The Financial Economics of Gold A Survey. SSRN Electronic Journal, 0, , .	0.4	7
152	Sovereign Risk and the Impact of Crisis: Evidence from Latin America. SSRN Electronic Journal, 0, , .	0.4	0
153	Asia-Pacific Perspectives on the Financial Crisis 2007-2010. SSRN Electronic Journal, 0, , .	0.4	2
154	Scaling the Volatility of Credit Spreads: Evidence from Australian Dollar Eurobonds. SSRN Electronic Journal, 0, , .	0.4	6
155	Volatility Scaling in Foreign Exchange Markets. SSRN Electronic Journal, 0, , .	0.4	4
156	Factors Affecting the Yields of Emerging Market Issuers in International Bond Markets: Evidence from Thailand. SSRN Electronic Journal, 0, , .	0.4	1
157	Return Anomalies on the Nikkei: Are they Statistical Illusions?. SSRN Electronic Journal, 0, , .	0.4	3
158	Dynamic Equilibrium Correction Modelling of Credit Spreads. The Case of Yen Eurobonds. SSRN Electronic Journal, 0, , .	0.4	0
159	The Importance of Social Factors when Assessing the Impact of Foreign Direct Investment on Economic Growth. SSRN Electronic Journal, 0, , .	0.4	0
160	A Pure Test for the Elasticity of Yield Spreads. SSRN Electronic Journal, 0, , .	0.4	0
161	The Importance of Social Factors when Assessing the Impact of Foreign Direct Investment on Economic Growth. SSRN Electronic Journal, 0, , .	0.4	2
162	Dynamic Equilibrium Correction Modelling of Yen Eurobond Credit Spreads. SSRN Electronic Journal, 0, , .	0.4	0

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163	Financial Development in the Asia-Pacific Region. SSRN Electronic Journal, 0, , .	0.4	0
164	Structure in Gold and Silver Spread Fluctuations. SSRN Electronic Journal, 0, , .	0.4	0
165	What are the Next Steps for the Bond Markets in Thailand?. SSRN Electronic Journal, 0, , .	0.4	0
166	The Compass Rose in Electricity Prices. SSRN Electronic Journal, 0, , .	0.4	0
167	Financial Market Development and the Role of Foreign Bond Issuance: The Case of Australia. SSRN Electronic Journal, 0, , .	0.4	1
168	International Perspectives on Foreign Bond Markets. SSRN Electronic Journal, 0, , .	0.4	1
169	The Dynamics of Credit Spreads on Latin American Eurobonds. SSRN Electronic Journal, 0, , .	0.4	0
170	The Recent Internationalisation of Japanese Banks. SSRN Electronic Journal, 0, , .	0.4	1
171	The Dynamics of Arbitrage: Evidence from the Forward Markets. SSRN Electronic Journal, 0, , .	0.4	0
172	Should Investors Buy Commodities?. SSRN Electronic Journal, 0, , .	0.4	0
173	Stylized Facts of Intraday Precious Metal Returns. SSRN Electronic Journal, 0, , .	0.4	0
174	Price and Volatility Spillovers Across the International Steam Coal Market. SSRN Electronic Journal, 0, , .	0.4	0
175	White Paper: How Malaysian Banks can Elevate B40 and MSME Lending. SSRN Electronic Journal, 0, , .	0.4	0