

David Gordon McMillan

List of Publications by Year in descending order

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208
papers

2,265
citations

279798

23
h-index

377865

34
g-index

213
all docs

213
docs citations

213
times ranked

1122
citing authors

#	ARTICLE	IF	CITATIONS
1	Non-linear Predictability of UK Stock Market Returns*. Oxford Bulletin of Economics and Statistics, 2003, 65, 557-573.	1.7	100
2	Nonlinear predictability of stock market returns: Evidence from nonparametric and threshold models. International Review of Economics and Finance, 2001, 10, 353-368.	4.5	82
3	Forecasting UK stock market volatility. Applied Financial Economics, 2000, 10, 435-448.	0.5	72
4	Return and volatility spillovers in three euro exchange rates. Journal of Economics and Business, 2010, 62, 79-93.	2.7	68
5	Non-linear predictability in stock and bond returns: When and where is it exploitable?. International Journal of Forecasting, 2009, 25, 373-399.	6.5	67
6	Long run trends and volatility spillovers in daily exchange rates. Applied Financial Economics, 2004, 14, 895-907.	0.5	52
7	Forecasting Stock Return Volatility: A Comparison of GARCH, Implied Volatility, and Realized Volatility Models. Journal of Futures Markets, 2016, 36, 1127-1163.	1.8	52
8	The intraday relationship between volume and volatility in LIFFE futures markets. Applied Financial Economics, 1999, 9, 593-604.	0.5	43
9	Bubbles in the dividend-price ratio? Evidence from an asymmetric exponential smooth-transition model. Journal of Banking and Finance, 2007, 31, 787-804.	2.9	43
10	Are RiskMetrics forecasts good enough? Evidence from 31 stock markets. International Review of Financial Analysis, 2009, 18, 117-124.	6.6	42
11	Asymmetrical relationship between oil prices, gold prices, exchange rate, and stock prices during global financial crisis 2008: Evidence from Pakistan. Cogent Economics and Finance, 2020, 8, 1757802.	2.1	41
12	Daily volatility forecasts: reassessing the performance of GARCH models. Journal of Forecasting, 2004, 23, 449-460.	2.8	38
13	Insider trading and stock prices. International Review of Economics and Finance, 2012, 22, 254-266.	4.5	33
14	Non-linear dynamics in international stock market returns. Review of Financial Economics, 2005, 14, 81-91.	1.1	32
15	Nonlinear dynamics and competing behavioral interpretations: Evidence from intra-day FTSE-100 index and futures data. Journal of Futures Markets, 2006, 26, 343-368.	1.8	32
16	Non-linear forecasting of stock returns: Does volume help?. International Journal of Forecasting, 2007, 23, 115-126.	6.5	32
17	Volatility persistence, long memory and time-varying unconditional mean: Evidence from 10 equity indices. Quarterly Review of Economics and Finance, 2009, 49, 578-595.	2.7	32
18	Does VIX or volume improve GARCH volatility forecasts?. Applied Economics, 2016, 48, 1210-1228.	2.2	32

#	ARTICLE	IF	CITATIONS
19	Pecking order and market timing theory in emerging markets: The case of Egyptian firms. <i>Research in International Business and Finance</i> , 2018, 44, 297-308.	5.9	32
20	Do firm sizes and profit rates converge? Evidence on Gibrat's Law and the persistence of profits in the long run. <i>Applied Economics</i> , 2006, 38, 267-278.	2.2	31
21	Dynamic capital structure adjustment: US MNCs & DCs. <i>Journal of Multinational Financial Management</i> , 2012, 22, 278-301.	2.3	31
22	A PANEL ANALYSIS OF THE STOCK RETURNâ€“DIVIDEND YIELD RELATION: PREDICTING RETURNS AND DIVIDEND GROWTH*. <i>Manchester School</i> , 2013, 81, 386-400.	0.9	29
23	Forecasting Stock Returns: Do Commodity Prices Help?. <i>Journal of Forecasting</i> , 2014, 33, 627-639.	2.8	28
24	Non-ferrous metals price volatility: a component analysis. <i>Resources Policy</i> , 2001, 27, 199-207.	9.6	27
25	Dividend smoothing vs dividend signalling: evidence from UK firms. <i>Managerial Finance</i> , 2006, 32, 493-504.	1.2	27
26	Financial co-movement and correlation: evidence from 33 international stock market indices. <i>International Journal of Banking, Accounting and Finance</i> , 2009, 1, 215.	0.2	25
27	Nonâ€“linear Predictability of Value and Growth Stocks and Economic Activity. <i>Journal of Business Finance and Accounting</i> , 2004, 31, 439-474.	2.7	24
28	Volatility spillovers in East European black-market exchange rates. <i>Journal of International Money and Finance</i> , 2001, 20, 367-378.	2.5	23
29	PROFIT PERSISTENCE REVISITED: THE CASE OF THE UK*. <i>Manchester School</i> , 2011, 79, 510-527.	0.9	23
30	Time varying stock return predictability: Evidence from US sectors. <i>Finance Research Letters</i> , 2013, 10, 34-40.	6.7	23
31	Nonlinear predictability of short-run deviations in UK stock market returns. <i>Economics Letters</i> , 2004, 84, 149-154.	1.9	21
32	Significance, relevance and explainability in the machine learning age: an econometrics and financial data science perspective. <i>European Journal of Finance</i> , 2021, 27, 1-7.	3.1	21
33	Volatility forecasts: the role of asymmetric and long-memory dynamics and regional evidence. <i>Applied Financial Economics</i> , 2007, 17, 1421-1430.	0.5	19
34	Non-Linear Error Correction: Evidence for UK Interest Rates. <i>Manchester School</i> , 2004, 72, 626-640.	0.9	18
35	Efficiency of the South African equity market. <i>Applied Economics Letters</i> , 2008, 4, 327-330.	0.2	18
36	Conditional volatility nexus between stock markets and macroeconomic variables. <i>Journal of Economic Studies</i> , 2018, 45, 77-99.	1.9	18

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37	Return-volume dynamics in UK futures. <i>Applied Financial Economics</i> , 2002, 12, 707-713.	0.5	16
38	Persistent mispricing in a recently opened emerging index futures market: Arbitrageurs invited. <i>Journal of Futures Markets</i> , 2009, 29, 218-243.	1.8	16
39	Financial data science: the birth of a new financial research paradigm complementing econometrics?. <i>European Journal of Finance</i> , 2019, 25, 1627-1636.	3.1	16
40	Forecasting realized volatility: The role of implied volatility, leverage effect, overnight returns, and volatility of realized volatility. <i>Journal of Futures Markets</i> , 2021, 41, 1618-1639.	1.8	16
41	Time-varying hedge ratios for non-ferrous metals prices. <i>Resources Policy</i> , 2005, 30, 186-193.	9.6	15
42	Revisiting dividend yield dynamics and returns predictability: Evidence from a time-varying ESTR model. <i>Quarterly Review of Economics and Finance</i> , 2009, 49, 870-883.	2.7	15
43	Structural breaks in volatility: the case of UK sector returns. <i>Applied Financial Economics</i> , 2011, 21, 1079-1093.	0.5	15
44	The behaviour of asset return and volatility spillovers in Turkey: A tale of two crises. <i>Research in International Business and Finance</i> , 2017, 41, 577-589.	5.9	15
45	Asymmetric risk premium in value and growth stocks. <i>International Review of Financial Analysis</i> , 2006, 15, 237-246.	6.6	14
46	Modelling Timeâ€ˆVariation in the Stock Returnâ€ˆDividend Yield Predictive Equation. <i>Financial Markets, Institutions and Instruments</i> , 2014, 23, 273-302.	0.7	14
47	Cross-asset relations, correlations and economic implications. <i>Global Finance Journal</i> , 2019, 41, 60-78.	5.1	14
48	Inter- and intra-regional stock market relations for the GCC bloc. <i>Research in International Business and Finance</i> , 2020, 54, 101292.	5.9	14
49	The role of oil as a determinant of stock market interdependence: The case of the USA and GCC. <i>Energy Economics</i> , 2021, 95, 105102.	12.1	14
50	Time variation in the cointegrating relationship between stock prices and economic activity. <i>International Review of Applied Economics</i> , 2005, 19, 359-368.	2.2	13
51	Measuring volatility persistence and long memory in the presence of structural breaks. <i>Managerial Finance</i> , 2011, 37, 219-241.	1.2	13
52	Value premium and default risk. <i>Journal of Asset Management</i> , 2014, 15, 48-61.	1.5	13
53	Asymmetric volatility dynamics in high frequency FTSE-100 stock index futures. <i>Applied Financial Economics</i> , 2003, 13, 599-607.	0.5	12
54	â€œThis Is Historyâ€ˆ: Nation and Experience in Times of Crisisâ€ˆ” Argentina 2001. <i>History and Anthropology</i> , 2006, 17, 267-286.	0.8	12

#	ARTICLE	IF	CITATIONS
55	ARE UK SHARE PRICES TOO HIGH? FUNDAMENTAL VALUE OR NEW ERA. Bulletin of Economic Research, 2009, 61, 1-20.	1.1	12
56	Evaluating Stock Index Return Value-at-Risk Estimates in South Africa. Journal of Emerging Market Finance, 2010, 9, 325-345.	1.0	12
57	The relationship between temperature and CO ₂ emissions: evidence from a short and very long dataset. Applied Economics, 2013, 45, 3683-3690.	2.2	12
58	Oil shocks and equity returns during bull and bear markets: The case of oil importing and exporting nations. Resources Policy, 2022, 75, 102461.	9.6	12
59	Testing for Asymmetries in UK Macroeconomic Time Series. Scottish Journal of Political Economy, 1998, 45, 158-170.	1.6	11
60	Dividends, prices and the present value model: firm-level evidence. European Journal of Finance, 2008, 14, 195-210.	3.1	11
61	The confusing time-series behaviour of real exchange rates: Are asymmetries important?. Journal of International Financial Markets, Institutions and Money, 2009, 19, 692-711.	4.2	11
62	The efficiency of African equity markets. Studies in Economics and Finance, 2009, 26, 275-292.	2.1	11
63	Value-at-Risk in Emerging Equity Markets: Comparative Evidence for Symmetric, Asymmetric, and Long-Memory GARCH Models. International Review of Finance, 2007, 7, 1-19.	1.9	10
64	Does non-linearity help us understand, model and forecast UK stock and bond returns: evidence from the BEYR. International Review of Applied Economics, 2012, 26, 125-143.	2.2	10
65	Output and stock prices: an examination of the relationship over 200 years. Applied Financial Economics, 2012, 22, 1615-1629.	0.5	10
66	Consumption and stock prices: Evidence from a small international panel. Journal of Macroeconomics, 2013, 36, 76-88.	1.3	10
67	Stock return, dividend growth and consumption growth predictability across markets and time: Implications for stock price movement. International Review of Financial Analysis, 2014, 35, 90-101.	6.6	10
68	Are there asymmetries in UK consumption? A closer look. Applied Economics Letters, 1997, 4, 241-245.	1.8	9
69	Intra-day periodicity, temporal aggregation and time-to-maturity in FTSE-100 index futures volatility. Applied Financial Economics, 2004, 14, 253-263.	0.5	9
70	Smooth-transition error-correction in exchange rates. North American Journal of Economics and Finance, 2005, 16, 217-232.	3.5	9
71	Structural breaks in financial ratios: evidence for nine international markets. Applied Economics Letters, 2007, 3, 381-384.	0.2	9
72	Are international value premiums driven by the same set of fundamentals?. International Review of Economics and Finance, 2007, 16, 113-129.	4.5	9

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73	Non-linear long horizon returns predictability: evidence from six south-east Asian markets. Asia-Pacific Financial Markets, 2007, 13, 95-111.	2.4	9
74	Short-sale constraints and efficiency of the spot-futures dynamics. International Review of Financial Analysis, 2012, 24, 129-136.	6.6	9
75	US Bank Market Structure: Evolving Nature and Implications. Journal of Financial Services Research, 2016, 50, 187-210.	1.5	9
76	Predicting <sc>GDP</sc> growth with stock and bond markets: Do they contain different information?. International Journal of Finance and Economics, 2021, 26, 3651-3675.	3.5	9
77	When and why do stock and bond markets predict US economic growth?. Quarterly Review of Economics and Finance, 2021, 80, 331-343.	2.7	9
78	Forecasting realised volatility: Does the LASSO approach outperform HAR?. Journal of International Financial Markets, Institutions and Money, 2021, 74, 101386.	4.2	9
79	Gold-oil-exchange rate volatility, Bombay stock exchange and global financial contagion 2008: Application of NARDL model with dynamic multipliers for evidences beyond symmetry. Cogent Business and Management, 2020, 7, 1849889.	2.9	9
80	Intra-day volatility components in FTSE-100 stock index futures. Journal of Futures Markets, 2000, 20, 425-444.	1.8	8
81	Threshold adjustment in spot-futures metals prices. Applied Economics Letters, 2005, 1, 5-8.	0.2	8
82	Heterogeneous information flows and intra-day volatility dynamics: evidence from the UK FTSE-100 stock index futures market. Applied Financial Economics, 2006, 16, 959-972.	0.5	8
83	Efficiency of the IBEX spot-futures basis: The impact of the mini-futures. Journal of Futures Markets, 2008, 28, 398-415.	1.8	8
84	Stock return predictability and dividend-price ratio: a nonlinear approach. International Journal of Finance and Economics, 2010, 15, 351-365.	3.5	8
85	Present Value Model, Bubbles and Returns Predictability: Sector-Level Evidence. Journal of Business Finance and Accounting, 2010, 37, 668-686.	2.7	8
86	Intra-day volatility forecasts. Applied Financial Economics, 2009, 19, 611-623.	0.5	8
87	Bubbles in UK house prices: evidence from ESTR models. International Review of Applied Economics, 2010, 24, 437-452.	2.2	8
88	Correlations and spillovers among three euro rates: evidence using realised variance. European Journal of Finance, 2010, 16, 753-767.	3.1	8
89	Does the Macroeconomy Predict UK Asset Returns in a Nonlinear Fashion? Comprehensive Out-of-Sample Evidence. Oxford Bulletin of Economics and Statistics, 2014, 76, 510-535.	1.7	8
90	Interaction among stock prices and monetary variables in Pakistan. International Journal of Monetary Economics and Finance, 2014, 7, 13.	0.2	8

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91	Time-varying Predictability for Stock Returns, Dividend Growth and Consumption Growth. International Journal of Finance and Economics, 2015, 20, 362-373.	3.5	8
92	Testing capital structure theories using error correction models: Evidence from China, India, and South Africa. Cogent Economics and Finance, 2018, 6, 1443369.	2.1	8
93	Macroeconomic variables and long-term stock market performance. A panel ARDL cointegration approach for G7 countries. Cogent Economics and Finance, 2020, 8, 1816257.	2.1	8
94	Forecasting U.S. stock returns. European Journal of Finance, 2021, 27, 86-109.	3.1	8
95	Common stochastic volatility trend in European exchange rates. Applied Economics Letters, 2001, 8, 605-608.	1.8	7
96	Temporal aggregation, volatility components and volume in high frequency UK bond futures. European Journal of Finance, 2002, 8, 70-92.	3.1	7
97	Nonlinear dynamics in high-frequency intraday financial data: Evidence for the UK long gilt futures market. Journal of Futures Markets, 2002, 22, 1037-1057.	1.8	7
98	Cointegrating behaviour between spot and forward exchange rates. Applied Financial Economics, 2005, 15, 1135-1144.	0.5	7
99	How useful is intraday data for evaluating daily Value-at-Risk?. Journal of Multinational Financial Management, 2008, 18, 488-503.	2.3	7
100	The value premium and economic activity: Long-run evidence from the United States. Journal of Asset Management, 2009, 10, 305-317.	1.5	7
101	Is there an ideal in-sample length for forecasting volatility?. Journal of International Financial Markets, Institutions and Money, 2015, 37, 114-137.	4.2	7
102	Stock returns and volatility dynamics in China. China Finance Review International, 2015, 5, 103-131.	8.4	7
103	Stock return predictability: Using the cyclical component of the price ratio. Research in International Business and Finance, 2019, 48, 228-242.	5.9	7
104	Exchange rate movement and stock market performance: An application of the ARDL model. Cogent Economics and Finance, 2022, 10, .	2.1	7
105	Interest rate spread and real activity: evidence for the UK. Applied Economics Letters, 2002, 9, 191-194.	1.8	6
106	Value and growth stocks and cyclical asymmetries. Journal of Asset Management, 2005, 6, 104-116.	1.5	6
107	Volatility dynamics and heterogeneous markets. International Journal of Finance and Economics, 2006, 11, 115-121.	3.5	6
108	Weekly volatility forecasts with applications to risk management. Journal of Risk Finance, 2007, 8, 214-229.	5.6	6

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109	Non-linear cointegration and adjustment: an asymmetric exponential smooth-transition model for US interest rates. <i>Empirical Economics</i> , 2008, 35, 591-606.	3.0	6
110	The search for an exploitable value premium in market indexes. <i>Journal of Asset Management</i> , 2012, 13, 253-270.	1.5	6
111	Insider trading and future stock returns in firms with concentrated ownership levels. <i>European Journal of Finance</i> , 2019, 25, 139-154.	3.1	6
112	Symmetrical cointegrating relationship between money supply, interest rates, consumer price index, terroristic disruptions, and Karachi stock exchange: Does global financial crisis matter?. <i>Cogent Economics and Finance</i> , 2020, 8, 1838689.	2.1	6
113	Is there a risk and return relation?. <i>European Journal of Finance</i> , 2020, 26, 1075-1101.	3.1	6
114	Capital structure and political connections: evidence from GCC banks and the financial crisis. <i>International Journal of Emerging Markets</i> , 2023, 18, 2890-2911.	2.2	6
115	The Time-Varying Relation between Stock Returns and Monetary Variables. <i>Journal of Risk and Financial Management</i> , 2022, 15, 9.	2.3	6
116	Non-linear interest rate dynamics and forecasting: evidence for US and Australian interest rates. <i>International Journal of Finance and Economics</i> , 2009, 14, 139-155.	3.5	5
117	Daily FX Volatility Forecasts: Can the GARCH(1,1) Model be Beaten using High-Frequency Data?. <i>Journal of Forecasting</i> , 2012, 31, 330-343.	2.8	5
118	Does Information Help Intra-Day Volatility Forecasts?. <i>Journal of Forecasting</i> , 2013, 32, 1-9.	2.8	5
119	Cointegration between stock prices, dividends, output and consumption. <i>Review of Accounting and Finance</i> , 2015, 14, 81-103.	4.3	5
120	Interrelation and spillover effects between stocks and bonds: cross-market and cross-asset evidence. <i>Studies in Economics and Finance</i> , 2020, 37, 561-582.	2.1	5
121	The information content of the stock and bond return correlation. <i>Quantitative Finance and Economics</i> , 2018, 2, 757-775.	3.1	5
122	Asymmetric volatility in industrial production: some international evidence. <i>Applied Economics Letters</i> , 1998, 5, 375-381.	1.8	4
123	Nonlinearities in the black market zloty-dollar exchange rate: some further evidence. <i>Applied Financial Economics</i> , 2001, 11, 209-220.	0.5	4
124	Non-linear dependence in inter-war exchange rates: some further evidence. <i>Applied Economics Letters</i> , 2002, 9, 359-364.	1.8	4
125	The inflation/output variability trade-off: further evidence. <i>Applied Economics Letters</i> , 2004, 11, 347-350.	1.8	4
126	The price-dividend ratio and limits to arbitrage: Evidence from a time-varying ESTR model. <i>Economics Letters</i> , 2006, 91, 408-412.	1.9	4

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127	Long-Run Stock Price-House Price Relation: Evidence from an ESTR Model. SSRN Electronic Journal, 0, , .	0.4	4
128	Stock return predictability: the role of inflation and threshold dynamics. International Review of Applied Economics, 2017, 31, 357-375.	2.2	4
129	The interaction between risk, return-risk trade-off and complexity: Evidence and policy implications for US bank holding companies. Journal of International Financial Markets, Institutions and Money, 2017, 47, 103-113.	4.2	4
130	Does money supply growth contain predictive power for stock returns? Evidence and explanation. International Journal of Banking, Accounting and Finance, 2017, 8, 119.	0.2	4
131	Pitfalls in long memory research. Cogent Economics and Finance, 2020, 8, 1733280.	2.1	4
132	Return predictability and valuation ratios: sector-level evidence on the Johannesburg stock exchange. Cogent Economics and Finance, 2020, 8, 1817252.	2.1	4
133	Efficiency drivers of insurers in GCC: an analysis incorporating company-specific and external environmental variables. Cogent Economics and Finance, 2021, 9, .	2.1	4
134	Dynamic linkages in credit risk: modeling the time-varying correlation between the money and derivatives markets over the crisis period. Journal of Risk, 2013, 16, 51-59.	0.1	4
135	Market trader heterogeneity and high frequency volatility dynamics: further evidence from intra-day FTSE-100 futures data. Applied Economics Letters, 2006, 2, 99-103.	0.2	3
136	Are share prices still too high?. Research in International Business and Finance, 2009, 23, 223-232.	5.9	3
137	An analysis of the time series properties of the UK<i>ex-post</i> real interest rate: fractional integration, breaks or nonlinear. Applied Financial Economics, 2010, 20, 1697-1707.	0.5	3
138	Sum of the parts stock return forecasting: international evidence. Applied Financial Economics, 2011, 21, 837-845.	0.5	3
139	UK stock market predictability: evidence of time variation. Applied Financial Economics, 2013, 23, 1043-1055.	0.5	3
140	Time-varying correlations and interrelations: Firm-level-based sector evidence. Journal of Asset Management, 2017, 18, 209-221.	1.5	3
141	Predicting firm level stock returns: Implications for asset pricing and economic links. British Accounting Review, 2019, 51, 333-351.	3.9	3
142	Rational functions: an alternative approach to asset pricing. Applied Economics, 2019, 51, 2091-2119.	2.2	3
143	The Long Run Value Premium and Economic Activity. SSRN Electronic Journal, 0, , .	0.4	3
144	Equity-Bond Returns Correlation and the Bond Yield: Evidence of Switching Behaviour from the G7 Markets. Credit and Capital Markets, 2016, 49, 415-444.	0.2	3

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145	The "stylised facts" of the UK business cycle: a reappraisal. <i>Journal of Economic Studies</i> , 1998, 25, 370-391.	1.9	2
146	Cointegration and predictability in prereform east European black-market exchange rates. <i>Applied Economics Letters</i> , 2001, 8, 755-759.	1.8	2
147	Long-memory and heterogeneous components in high frequency Pacific-Basin exchange rate volatility. <i>Asia-Pacific Financial Markets</i> , 2007, 12, 199-226.	2.4	2
148	Long-memory in high-frequency exchange rate volatility under temporal aggregation. <i>Quantitative Finance</i> , 2008, 8, 251-261.	1.7	2
149	Volatility dynamics in three euro exchange rates: correlations, spillovers and commonality. <i>International Journal of Financial Markets and Derivatives</i> , 2009, 1, 64.	0.2	2
150	Does the BEYR help predict UK sector returns?. <i>Journal of Asset Management</i> , 2011, 12, 146-156.	1.5	2
151	Insider employee stock option trading and stock prices. <i>European Journal of Finance</i> , 2014, 20, 59-79.	3.1	2
152	Replication studies. <i>Cogent Economics and Finance</i> , 2017, 5, 1410940.	2.1	2
153	Does feedback trading drive returns of cross-listed shares?. <i>Journal of International Financial Markets, Institutions and Money</i> , 2018, 53, 179-199.	4.2	2
154	Equity/bond yield correlation and the FED model: evidence of switching behaviour from the G7 markets. <i>Journal of Asset Management</i> , 2018, 19, 413-428.	1.5	2
155	The information content of US stock market factors. <i>Studies in Economics and Finance</i> , 2020, 37, 323-346.	2.1	2
156	Explaining the stock-stock, bond-bond and stock-bond correlation across countries. <i>International Journal of Monetary Economics and Finance</i> , 2020, 13, 429.	0.2	2
157	Macroeconomic determinants of long-term sovereign bond yields in South Africa. <i>Cogent Economics and Finance</i> , 2021, 9, .	2.1	2
158	The Behaviour of Asset Return and Volatility Spillovers in Turkey: A Tale of Two Crises. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
159	Forward interest rate premium and asymmetric adjustment: Evidence from 16 countries. <i>Journal of International Financial Markets, Institutions and Money</i> , 2009, 19, 258-273.	4.2	1
160	Asymmetric return patterns: evidence from 33 international stock market indices. <i>Applied Economics Letters</i> , 2009, 16, 775-779.	1.8	1
161	Level shifts and non-linearity in US financial ratios. <i>Review of Accounting and Finance</i> , 2010, 9, 189-207.	4.3	1
162	Forecasting exchange rates: Non-linear adjustment and time-varying equilibrium. <i>Journal of International Financial Markets, Institutions and Money</i> , 2010, 20, 436-450.	4.2	1

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163	Stock Return, Dividend Growth and Consumption Growth Predictability Across Markets and Time: Implications for Stock Price Movement. SSRN Electronic Journal, 0, , .	0.4	1
164	Forecasting Stock Returns: Do Commodity Prices Help?. SSRN Electronic Journal, 0, , .	0.4	1
165	The Credit Crunch and Insider Trading. Financial Markets, Institutions and Instruments, 2014, 23, 71-100.	0.7	1
166	The existence and source of stock return predictability: Evidence from dividend, output and consumption ratios. Journal of Asset Management, 2015, 16, 186-208.	1.5	1
167	Non-parametric estimation of copula parameters: testing for time-varying correlation. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, .	0.3	1
168	Spillovers between output and stock prices: a wavelet approach. Studies in Economics and Finance, 2016, 33, 625-637.	2.1	1
169	Stock return predictability and market integration: The role of global and local information. Cogent Economics and Finance, 2016, 4, 1178363.	2.1	1
170	Where Does Returns and Cash-Flow Predictability Occur? Evidence from Stock Prices, Earnings, Dividends and Cointegration. , 2018, , 9-26.		1
171	Forecasting Stock Returnsâ€™ Historical Mean Vs. Dividend Yield: Rolling Regressions and Time-Variation. , 2018, , 27-56.		1
172	Forecast and Market Timing Power of the Model and the Role of Inflation. , 2018, , 103-129.		1
173	Information Transmission across European Equity Markets During Crisis Periods. Manchester School, 2018, 86, 770-788.	0.9	1
174	The Behaviour of the Equity Yield and Its Relation with the Bond Yield: The Role of Inflation. International Journal of Financial Studies, 2018, 6, 99.	2.3	1
175	Interrelation and Spillover Effects Between Stocks and Bonds: Cross-Market and Cross-Asset Evidence. SSRN Electronic Journal, 2019, , .	0.4	1
176	Price-sensitive announcements and stock return anomalies: Evidence from Pakistan. Cogent Economics and Finance, 2020, 8, 1838692.	2.1	1
177	Forecasting sector stock market returns. Journal of Asset Management, 2021, 22, 291-300.	1.5	1
178	Multiscale stock-bond correlation: Implications for risk management. Research in International Business and Finance, 2021, 58, 101435.	5.9	1
179	Revisiting Non-Linear Dividend Yield Dynamics and Returns Predictability: Evidence from a Time-Varying ESTR Model. SSRN Electronic Journal, 0, , .	0.4	1
180	Short-Sale Constraints and Efficiency of the Spot-Futures Dynamics. SSRN Electronic Journal, 0, , .	0.4	1

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181	Modelling Time-Variation in the Stock Return-Dividend Yield Predictive Equation. SSRN Electronic Journal, 0, , .	0.4	1
182	Oil-stock nexus: the role of oil shocks for GCC markets. Studies in Economics and Finance, 2022, 39, 801-818.	2.1	1
183	Modelling the risk premium in the black-market zloty-dollar exchange rate. Applied Economics Letters, 1999, 6, 209-214.	1.8	0
184	Nonlinear error correction in spot and forward exchange rates. Review of World Economics, 2001, 137, 737-750.	2.0	0
185	Is non-linearity a permanent feature? Evidence from recursive and rolling estimation. Applied Economics Letters, 2005, 1, 229-232.	0.2	0
186	The distribution of realised volatility: Evidence of normality and long memory in UK bond futures. Derivatives Use, Trading and Regulation, 2006, 12, 200-208.	0.2	0
187	Persistence and time-varying coefficients. Economics Letters, 2010, 108, 85-88.	1.9	0
188	Contemporary issues in financial institutions and markets. European Journal of Finance, 2011, 17, 765-768.	3.1	0
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