

Ralf Zurbruegg

List of Publications by Year in descending order

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Version: 2024-02-01

70
papers

1,874
citations

331670

21
h-index

289244

40
g-index

70
all docs

70
docs citations

70
times ranked

951
citing authors

#	ARTICLE	IF	CITATIONS
1	Does Insurance Promote Economic Growth? Evidence from OECD Countries. <i>Journal of Risk and Insurance</i> , 2000, 67, 489.	1.6	288
2	The Causal Relationship Between Real Estate and Stock Markets. <i>Journal of Real Estate Finance and Economics</i> , 2000, 21, 251-261.	1.5	125
3	Law and the Determinants of Propertyâ€Casualty Insurance. <i>Journal of Risk and Insurance</i> , 2004, 71, 265-283.	1.6	119
4	Awareness of Islamic banking products among Muslims: The case of Australia. <i>Journal of Financial Services Marketing</i> , 2007, 12, 65-74.	3.4	113
5	Law, Politics and Life Insurance Consumption in Asia. <i>Geneva Papers on Risk and Insurance: Issues and Practice</i> , 2002, 27, 395-412.	2.1	108
6	Stimulating the Demand for Insurance. <i>Risk Management and Insurance Review</i> , 2005, 8, 257-278.	0.8	96
7	Asymmetric Volatility, Correlation and Returns Dynamics Between the U.S. and U.K. Securitized Real Estate Markets. <i>Real Estate Economics</i> , 2006, 34, 109-131.	1.7	87
8	The intra-day price discovery process between the Singapore Exchange and Taiwan Futures Exchange. <i>Journal of Futures Markets</i> , 2002, 22, 219.	1.8	79
9	Cross-listing, firm-specific information, and corporate governance: Evidence from Chinese A-shares and H-shares. <i>Journal of Corporate Finance</i> , 2015, 32, 347-362.	5.5	77
10	Structural breaks and diversification: The impact of the 1997 Asian financial crisis on the integration of Asia-Pacific real estate markets. <i>Journal of International Money and Finance</i> , 2006, 25, 974-991.	2.5	71
11	The impact of regulatory quality on intra-foreign direct investment flows in the ASEAN markets. <i>International Business Review</i> , 2006, 15, 401-414.	4.8	43
12	Relationships between Australian real estate and stock market prices? a case of market inefficiency. <i>Journal of Forecasting</i> , 2002, 21, 181-192.	2.8	37
13	Pricing assets with higher moments: Evidence from the Australian and us stock markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2010, 20, 51-67.	4.2	33
14	Rhetoric, Reality, and Reputation: Do CSR and Political Lobbying Protect Shareholder Wealth against Environmental Lawsuits?. <i>Journal of Financial and Quantitative Analysis</i> , 2020, 55, 679-706.	3.5	33
15	Examining positive and negative value-in-use in a complex service setting. <i>European Journal of Marketing</i> , 2018, 52, 1084-1106.	2.9	32
16	The impact of IFRS on financial analysts' forecast accuracy in the Asiaâ€Pacific region. <i>Pacific Accounting Review</i> , 2010, 22, 124-146.	2.0	31
17	Contagion or interdependence?. <i>Journal of Property Investment and Finance</i> , 2004, 22, 401-413.	1.4	30
18	The role of trading volume in volatility forecasting. <i>Journal of International Financial Markets, Institutions and Money</i> , 2010, 20, 533-555.	4.2	30

#	ARTICLE	IF	CITATIONS
19	Shareholder litigation rights and stock price crash risk. Journal of Corporate Finance, 2021, 66, 101826.	5.5	29
20	International Diversification of Real Estate Assets: Is It Worth It? Evidence from the Literature. Journal of Real Estate Literature, 2003, 11, 257-278.	0.7	26
21	Structural breaks, diversification and international real estate markets – some new evidence. Briefings in Real Estate Finance, 2002, 1, 348-366.	0.0	25
22	Assessing the Time-Varying Interest Rate Sensitivity of Real Estate Securities. European Journal of Finance, 2007, 13, 705-715.	3.1	25
23	National culture and individual trading behavior. Journal of Banking and Finance, 2019, 106, 357-370.	2.9	24
24	The Effectiveness of Capital Regulation on Bank Behavior in China. International Review of Finance, 2015, 15, 321-345.	1.9	22
25	Purchasing power parity and the impact of the East Asian currency crisis. Journal of Asian Economics, 2004, 15, 739-758.	2.7	20
26	Measuring Spillover Effects Across Asian Property Stocks. Journal of Property Research, 2007, 24, 123-138.	2.8	17
27	Modelling Price Movements in Housing Micro Markets. Urban Studies, 2011, 48, 1853-1874.	3.7	17
28	Can security analyst forecasts predict gold returns?. International Review of Financial Analysis, 2015, 41, 237-246.	6.6	14
29	The impact of foreign trades on emerging market liquidity. Pacific-Basin Finance Journal, 2016, 40, 1-16.	3.9	13
30	Title is missing!. Asia-Pacific Financial Markets, 2001, 8, 237-258.	2.4	12
31	Common trends and spectral response: a case study on the US. Journal of Property Research, 2003, 20, 1-22.	2.8	12
32	Foreign Property Shocks and the Impact on Domestic Securitized Real Estate Markets: An Unobserved Components Approach. Journal of Real Estate Finance and Economics, 2007, 34, 407-424.	1.5	11
33	Tarred with the Same Brush? Advertising Share of Voice and Stock Price Synchronicity. Journal of Marketing, 2021, 85, 118-140.	11.3	11
34	Structural Breaks and Diversification: The Impact of the 1997 Asian Financial Crisis on the Integration of Asia-Pacific Real Estate Markets. SSRN Electronic Journal, 2002, , .	0.4	10
35	Analyst forecasts and stock price informativeness: Some international evidence on the role of audit quality. Journal of Contemporary Accounting and Economics, 2016, 12, 257-273.	1.9	10
36	The impact of short sale restrictions on informed trading in the stock and options markets. International Review of Economics and Finance, 2016, 41, 262-273.	4.5	10

#	ARTICLE	IF	CITATIONS
37	Does market power discipline CEO power? An agency perspective. <i>European Financial Management</i> , 2020, 26, 724-752.	2.9	10
38	The benefit of being a local leader: Evidence from firm-specific stock price crash risk. <i>Journal of Corporate Finance</i> , 2020, 65, 101752.	5.5	10
39	Equity and fixed income markets as drivers of securitised real estate. <i>Review of Financial Economics</i> , 2009, 18, 103-111.	1.1	9
40	How much do locals contribute to the price discovery process?. <i>Journal of Empirical Finance</i> , 2003, 10, 305-320.	1.8	8
41	Can switching between risk measures lead to better portfolio optimization?. <i>Journal of Asset Management</i> , 2010, 10, 358-369.	1.5	8
42	Superstition and stock price crash risk. <i>Pacific-Basin Finance Journal</i> , 2020, 60, 101287.	3.9	8
43	International Diversification of Real Estate Assets - Is it Worth It? Evidence from the Literature. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	7
44	The influence of real estate risk on market volatility. <i>Journal of Property Investment and Finance</i> , 2011, 29, 145-166.	1.4	7
45	Do lead articles signal higher quality in the digital age? Evidence from finance journals. <i>Scientometrics</i> , 2014, 98, 961-973.	3.0	7
46	Big City Difference? Another Look at Factors Driving House Prices. <i>Journal of Property Research</i> , 2008, 25, 157-177.	2.8	6
47	The impact of leverage on the idiosyncratic risk and return relationship of REITs around the financial crisis. <i>International Review of Economics and Finance</i> , 2015, 38, 207-219.	4.5	6
48	The relationship between model complexity and forecasting performance for computer intelligence optimization in finance. <i>International Journal of Forecasting</i> , 2016, 32, 598-613.	6.5	6
49	Can Large Economies Drive International Real Estate Markets?. <i>Pacific Rim Property Research Journal</i> , 2003, 9, 379-397.	0.4	5
50	Real Estate "Value" Stocks and International Diversification. <i>Journal of Property Research</i> , 2007, 24, 265-287.	2.8	5
51	The time-to-maturity pattern of futures price sensitivity to news. <i>Journal of Futures Markets</i> , 2020, 40, 126-144.	1.8	5
52	Potential Diversification Benefits In The Presence Of Unknown Structural Breaks: An Australian Case Study. <i>Australian Economic Papers</i> , 2003, 42, 442-453.	2.2	4
53	An analysis of the long-run impact of fixed income and equity market performance on Australian and UK securitised property markets. <i>Journal of Property Investment and Finance</i> , 2009, 27, 259-276.	1.4	4
54	Regime Switching in the Real Estate Risk Premium. <i>Pacific Rim Property Research Journal</i> , 2004, 10, 168-192.	0.4	3

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55	The decision to seek advice in the self-directed retirement fund industry. Applied Economics, 2015, 47, 3367-3381.	2.2	3
56	Forecasting option smile dynamics. International Review of Financial Analysis, 2014, 35, 32-45.	6.6	2
57	The non-pecuniary determinants of sovereign and bank rating changes. Finance Research Letters, 2021, 41, 101814.	6.7	2
58	Purchasing Power Parity and the Asian Financial Crisis. Global Business Review, 2005, 6, 251-258.	3.1	1
59	Return performance volatility and adaptation in an automated technical analysis approach to portfolio management. Intelligent Systems in Accounting, Finance and Management, 2009, 16, 127-146.	4.6	1
60	RAFIÂ® replication: Easier done than said?. Journal of Asset Management, 2012, 13, 210-225.	1.5	1
61	Short selling patterns in cross-listed stocks. Global Finance Journal, 2021, 48, 100542.	5.1	1
62	Risk-Relevant Early Life Experiences and Individual Trading Activity. Finance Research Letters, 2021, 39, 101569.	6.7	1
63	Time-to-maturity and commodity futures return volatility: The role of time-varying asymmetric information. Journal of Commodity Markets, 2022, 26, 100191.	2.1	1
64	South and East Asian Insurance Market Growth and Development. H&Wbner International Series on Risk, Insurance, and Economic Security, 2007, , 849-876.	0.2	1
65	An Examination of Inflated Bank Capital and Credit Risks in China. SSRN Electronic Journal, 0, , .	0.4	1
66	MEASURING THE AWARENESS OF AUSTRALIAN MUSLIMS TOWARDS SHARI'AH COMPLIANT BANKING PRODUCTS.. Indonesian Management and Accounting Research, 2016, 12, 1.	0.1	1
67	Debt Market Regulation and the Impact of Thailand'S 1997 Economic Crisis. Journal of the Asia Pacific Economy, 2001, 6, 386-402.	1.7	0
68	Editorial introduction: the value and scope of the financing decision process. International Journal of Managerial Finance, 2005, 1, 5-7.	1.1	0
69	The Socioeconomic Impact of Shared Appreciation Mortgages on Borrowers: Empirical Evidence from South Australia. Urban Studies, 2014, 51, 371-389.	3.7	0
70	The Impact of Housing Wealth on Stock Liquidity. Review of Finance, 2016, , rfw057.	6.3	0