

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	Time-to-maturity and commodity futures return volatility: The role of time-varying asymmetric information. <i>Journal of Commodity Markets</i> , 2022, 26, 100191.	2.1	1
2	Short selling patterns in cross-listed stocks. <i>Global Finance Journal</i> , 2021, 48, 100542.	5.1	1
3	Risk-Relevant Early Life Experiences and Individual Trading Activity. <i>Finance Research Letters</i> , 2021, 39, 101569.	6.7	1
4	Shareholder litigation rights and stock price crash risk. <i>Journal of Corporate Finance</i> , 2021, 66, 101826.	5.5	29
5	The non-pecuniary determinants of sovereign and bank rating changes. <i>Finance Research Letters</i> , 2021, 41, 101814.	6.7	2
6	Tarred with the Same Brush? Advertising Share of Voice and Stock Price Synchronicity. <i>Journal of Marketing</i> , 2021, 85, 118-140.	11.3	11
7	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
8	Does market power discipline CEO power? An agency perspective. <i>European Financial Management</i> , 2020, 26, 724-752.	2.9	10
9	The time-to-maturity pattern of futures price sensitivity to news. <i>Journal of Futures Markets</i> , 2020, 40, 126-144.	1.8	5
10	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
11	Superstition and stock price crash risk. <i>Pacific-Basin Finance Journal</i> , 2020, 60, 101287.	3.9	8
12	National culture and individual trading behavior. <i>Journal of Banking and Finance</i> , 2019, 106, 357-370.	2.9	24
13	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
14	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
15	Analyst forecasts and stock price informativeness: Some international evidence on the role of audit quality. <i>Journal of Contemporary Accounting and Economics</i> , 2016, 12, 257-273.	1.9	10
16	The impact of foreign trades on emerging market liquidity. <i>Pacific-Basin Finance Journal</i> , 2016, 40, 1-16.	3.9	13
17	The Impact of Housing Wealth on Stock Liquidity. <i>Review of Finance</i> , 2016, , rfw057.	6.3	0
18	The impact of short sale restrictions on informed trading in the stock and options markets. <i>International Review of Economics and Finance</i> , 2016, 41, 262-273.	4.5	10

#	ARTICLE	IF	CITATIONS
19	MEASURING THE AWARENESS OF AUSTRALIAN MUSLIMS TOWARDS SHARI'AH COMPLIANT BANKING PRODUCTS.. Indonesian Management and Accounting Research, 2016, 12, 1.	0.1	1
20	The Effectiveness of Capital Regulation on Bank Behavior in China. International Review of Finance, 2015, 15, 321-345.	1.9	22
21	The decision to seek advice in the self-directed retirement fund industry. Applied Economics, 2015, 47, 3367-3381.	2.2	3
22	Cross-listing, firm-specific information, and corporate governance: Evidence from Chinese A-shares and H-shares. Journal of Corporate Finance, 2015, 32, 347-362.	5.5	77
23	The impact of leverage on the idiosyncratic risk and return relationship of REITs around the financial crisis. International Review of Economics and Finance, 2015, 38, 207-219.	4.5	6
24	Can security analyst forecasts predict gold returns?. International Review of Financial Analysis, 2015, 41, 237-246.	6.6	14
25	The Socioeconomic Impact of Shared Appreciation Mortgages on Borrowers: Empirical Evidence from South Australia. Urban Studies, 2014, 51, 371-389.	3.7	0
26	Do lead articles signal higher quality in the digital age? Evidence from finance journals. Scientometrics, 2014, 98, 961-973.	3.0	7
27	Forecasting option smile dynamics. International Review of Financial Analysis, 2014, 35, 32-45.	6.6	2
28	RAFIÂ® replication: Easier done than said?. Journal of Asset Management, 2012, 13, 210-225.	1.5	1
29	The influence of real estate risk on market volatility. Journal of Property Investment and Finance, 2011, 29, 145-166.	1.4	7
30	Modelling Price Movements in Housing Micro Markets. Urban Studies, 2011, 48, 1853-1874.	3.7	17
31	Can switching between risk measures lead to better portfolio optimization?. Journal of Asset Management, 2010, 10, 358-369.	1.5	8
32	The impact of IFRS on financial analysts' forecast accuracy in the Asia-Pacific region. Pacific Accounting Review, 2010, 22, 124-146.	2.0	31
33	Pricing assets with higher moments: Evidence from the Australian and us stock markets. Journal of International Financial Markets, Institutions and Money, 2010, 20, 51-67.	4.2	33
34	The role of trading volume in volatility forecasting. Journal of International Financial Markets, Institutions and Money, 2010, 20, 533-555.	4.2	30
35	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
36	Equity and fixed income markets as drivers of securitised real estate. Review of Financial Economics, 2009, 18, 103-111.	1.1	9

#	ARTICLE	IF	CITATIONS
37	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
38	Big City Difference? Another Look at Factors Driving House Prices. <i>Journal of Property Research</i> , 2008, 25, 157-177.	2.8	6
39	Assessing the Time-Varying Interest Rate Sensitivity of Real Estate Securities. <i>European Journal of Finance</i> , 2007, 13, 705-715.	3.1	25
40	Measuring Spillover Effects Across Asian Property Stocks. <i>Journal of Property Research</i> , 2007, 24, 123-138.	2.8	17
41	Real Estate "Value" Stocks and International Diversification. <i>Journal of Property Research</i> , 2007, 24, 265-287.	2.8	5
42	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
43	Foreign Property Shocks and the Impact on Domestic Securitized Real Estate Markets: An Unobserved Components Approach. <i>Journal of Real Estate Finance and Economics</i> , 2007, 34, 407-424.	1.5	11
44	South and East Asian Insurance Market Growth and Development. <i>Häbner International Series on Risk, Insurance, and Economic Security</i> , 2007, , 849-876.	0.2	1
45	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
46	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
47	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
48	Editorial introduction: the value and scope of the financing decision process. <i>International Journal of Managerial Finance</i> , 2005, 1, 5-7.	1.1	0
49	Stimulating the Demand for Insurance. <i>Risk Management and Insurance Review</i> , 2005, 8, 257-278.	0.8	96
50	Purchasing Power Parity and the Asian Financial Crisis. <i>Global Business Review</i> , 2005, 6, 251-258.	3.1	1
51	Law and the Determinants of Property-Casualty Insurance. <i>Journal of Risk and Insurance</i> , 2004, 71, 265-283.	1.6	119
52	Purchasing power parity and the impact of the East Asian currency crisis. <i>Journal of Asian Economics</i> , 2004, 15, 739-758.	2.7	20
53	Regime Switching in the Real Estate Risk Premium. <i>Pacific Rim Property Research Journal</i> , 2004, 10, 168-192.	0.4	3
54	Contagion or interdependence?. <i>Journal of Property Investment and Finance</i> , 2004, 22, 401-413.	1.4	30

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55	Potential Diversification Benefits In The Presence Of Unknown Structural Breaks: An Australian Case Study. Australian Economic Papers, 2003, 42, 442-453.	2.2	4
56	How much do locals contribute to the price discovery process?. Journal of Empirical Finance, 2003, 10, 305-320.	1.8	8
57	Common trends and spectral response: a case study on the US. Journal of Property Research, 2003, 20, 1-22.	2.8	12
58	Can Large Economies Drive International Real Estate Markets?. Pacific Rim Property Research Journal, 2003, 9, 379-397.	0.4	5
59	International Diversification of Real Estate Assets - Is it Worth It? Evidence from the Literature. SSRN Electronic Journal, 2003, , .	0.4	7
60	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
61	Law, Politics and Life Insurance Consumption in Asia. Geneva Papers on Risk and Insurance: Issues and Practice, 2002, 27, 395-412.	2.1	108
62	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
63	Structural breaks, diversification and international real estate markets " some new evidence. Briefings in Real Estate Finance, 2002, 1, 348-366.	0.0	25
64	Relationships between Australian real estate and stock market prices? a case of market inefficiency. Journal of Forecasting, 2002, 21, 181-192.	2.8	37
65	The intra-day price discovery process between the Singapore Exchange and Taiwan Futures Exchange. Journal of Futures Markets, 2002, 22, 219.	1.8	79
66	Title is missing!. Asia-Pacific Financial Markets, 2001, 8, 237-258.	2.4	12
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	The Causal Relationship Between Real Estate and Stock Markets. Journal of Real Estate Finance and Economics, 2000, 21, 251-261.	1.5	125
69	Does Insurance Promote Economic Growth? Evidence from OECD Countries. Journal of Risk and Insurance, 2000, 67, 489.	1.6	288
70	An Examination of Inflated Bank Capital and Credit Risks in China. SSRN Electronic Journal, 0, , .	0.4	1