

# Don Bredin

## List of Publications by Year in descending order

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Version: 2024-02-01

75  
papers

1,380  
citations

471509

17  
h-index

395702

33  
g-index

76  
all docs

76  
docs citations

76  
times ranked

834  
citing authors

#	ARTICLE	IF	CITATIONS
1	Does gold glitter in the long-run? Gold as a hedge and safe haven across time and investment horizon. <i>International Review of Financial Analysis</i> , 2015, 41, 320-328.	6.6	217
2	An emerging equilibrium in the EU emissions trading scheme. <i>Energy Economics</i> , 2011, 33, 353-362.	12.1	134
3	An examination of investor sentiment effect on G7 stock market returns. <i>European Journal of Finance</i> , 2013, 19, 909-937.	3.1	107
4	UK Stock Returns and the Impact of Domestic Monetary Policy Shocks. <i>Journal of Business Finance and Accounting</i> , 2007, 34, 872-888.	2.7	69
5	Monetary Shocks and REIT Returns. <i>Journal of Real Estate Finance and Economics</i> , 2007, 35, 315-331.	1.5	69
6	The price of shelter - Downside risk reduction with precious metals. <i>International Review of Financial Analysis</i> , 2017, 49, 48-58.	6.6	68
7	Domestic and foreign institutional investors' behavior in China. <i>European Journal of Finance</i> , 2014, 20, 728-751.	3.1	63
8	Oil volatility and the option value of waiting: An analysis of the G-7. <i>Journal of Futures Markets</i> , 2011, 31, 679-702.	1.8	61
9	An Empirical Analysis of Short-run and Long-run Irish Export Functions: Does exchange rate volatility matter?. <i>International Review of Applied Economics</i> , 2003, 17, 193-208.	2.2	52
10	European monetary policy surprises: the aggregate and sectoral stock market response. <i>International Journal of Finance and Economics</i> , 2009, 14, 156-171.	3.5	45
11	A microstructure analysis of the carbon finance market. <i>International Review of Financial Analysis</i> , 2014, 34, 222-234.	6.6	44
12	International Sentiment Spillovers in Equity Returns. <i>International Journal of Finance and Economics</i> , 2016, 21, 332-359.	3.5	38
13	Macroeconomic uncertainty and performance in the European Union. <i>Journal of International Money and Finance</i> , 2009, 28, 972-986.	2.5	36
14	Monetary policy surprises and international bond markets. <i>Journal of International Money and Finance</i> , 2010, 29, 988-1002.	2.5	30
15	Investigating sources of unanticipated exposure in industry stock returns. <i>Journal of Banking and Finance</i> , 2011, 35, 1128-1142.	2.9	27
16	MACROECONOMIC UNCERTAINTY AND MACROECONOMIC PERFORMANCE: ARE THEY RELATED?. <i>Manchester School</i> , 2005, 73, 58-76.	0.9	23
17	Regime Change and the Role of International Markets on the Stock Returns of Small Open Economies. <i>European Financial Management</i> , 2008, 14, 315-346.	2.9	19
18	Macroeconomic Uncertainty and Performance in Asian Countries*. <i>Review of Development Economics</i> , 2009, 13, 215-229.	1.9	19

#	ARTICLE	IF	CITATIONS
19	FOREX Risk: Measurement and Evaluation Using Value-at-Risk. Journal of Business Finance and Accounting, 2004, 31, 1389-1417.	2.7	18
20	Investor sentiment: Does it augment the performance of asset pricing models?. International Review of Financial Analysis, 2018, 59, 290-303.	6.6	18
21	Monetary policy transmission and real estate investment trusts. International Journal of Finance and Economics, 2011, 16, 92-102.	3.5	17
22	US monetary policy announcements and Irish stock market volatility. Applied Financial Economics, 2005, 15, 1243-1250.	0.5	16
23	Energy and agricultural commodities revealed through hedging characteristics: Evidence from developing and mature markets. Journal of Commodity Markets, 2018, 9, 1-20.	2.1	16
24	Why is Spot Carbon so Cheap and Future Carbon so Dear? The Term Structure of Carbon Prices. Energy Journal, 2016, 37, 83-108.	1.7	16
25	An analysis of the transmission mechanism of monetary policy in Ireland. Applied Economics, 2004, 36, 49-58.	2.2	13
26	Is information assimilated at announcements in the European carbon market?. Energy Economics, 2017, 63, 234-247.	12.1	11
27	Forecasting WTI crude oil futures returns: Does the term structure help?. Energy Economics, 2021, 100, 105350.	12.1	11
28	The investment behavior of Qualified Foreign Institutional Investors in China. Journal of Multinational Financial Management, 2020, 54, 100614.	2.3	10
29	Carbon portfolio management. International Journal of Finance and Economics, 2018, 23, 349-361.	3.5	9
30	Food Prices, Ethics and Forms of Speculation. Journal of Business Ethics, 2022, 179, 495-509.	6.0	9
31	Performance and performance persistence of UK closed-end equity funds. International Review of Financial Analysis, 2014, 34, 189-199.	6.6	8
32	A Microstructure Analysis of the Carbon Finance Market. SSRN Electronic Journal, 0, , .	0.4	8
33	Regime Changes in the Relationship between Stock Returns and the Macroeconomy. SSRN Electronic Journal, 0, , .	0.4	8
34	Monetary Shocks and REIT Returns. SSRN Electronic Journal, 2006, , .	0.4	7
35	Correlation Dynamics between Asia-Pacific, EU and US Stock Returns. SSRN Electronic Journal, 0, , .	0.4	6
36	Investigating Sources of Unanticipated Exposure in Industry Stock Returns. SSRN Electronic Journal, 0, , .	0.4	5

#	ARTICLE	IF	CITATIONS
37	Liquidity effects and precautionary saving in the Czech Republic. <i>Applied Financial Economics</i> , 2002, 12, 405-413.	0.5	4
38	International monetary policy shocks and Irish market rates. <i>Applied Economics Letters</i> , 2004, 11, 409-414.	1.8	4
39	Domestic and Foreign Institutional Investor Behavior in China: Financial Characteristics and Corporate Governance. <i>International Finance Review</i> , 2011, , 113-143.	0.6	4
40	Does Gold Glitter in the Long-Run? Gold as a Hedge and Safe Haven Across Time and Investment Horizon. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
41	US inflation and inflation uncertainty over 200 years. <i>Financial History Review</i> , 2018, 25, 141-159.	0.3	4
42	Money demand in the czech republic since transition. <i>Journal of Economic Policy Reform</i> , 2001, 4, 271-290.	0.6	3
43	The Price Forming Process in Energy Markets. , 2011, , 85-107.		3
44	Commodity Pricing: Evidence from Rational and Behavioral Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
45	Agreement matters: OPEC announcement effects on WTI term structure. <i>Energy Economics</i> , 2019, 80, 589-609.	12.1	3
46	COVID risk narratives: a computational linguistic approach to the econometric identification of narrative risk during a pandemic. <i>Digital Finance</i> , 2021, , 1-45.	1.7	3
47	VOLATILITY AND IRISH EXPORTS. <i>Economic Inquiry</i> , 2008, 46, 540-560.	1.8	2
48	Domestic and Foreign Institutional Investor Behavior in China. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
49	US Oil Price Exposure: The Industry Effects. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	2
50	Relative Price Dispersion and Inflation: Evidence for the UK and the US. <i>Credit and Capital Markets</i> , 2017, 50, 3-24.	0.2	2
51	Risk premia and long rates in Ireland. <i>Journal of Forecasting</i> , 2001, 20, 391-403.	2.8	1
52	European Monetary Policy Surprises: The Aggregate and Sectoral Stock Market Response. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
53	Is British output growth related to its uncertainty? Evidence using eight centuries of data. <i>Scottish Journal of Political Economy</i> , 2021, 68, 345-364.	1.6	1
54	Carbon Portfolio Management. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1

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55	Real & Nominal Foreign Exchange Volatility Effects on Exports - The Importance of Timing. SSRN Electronic Journal, 0, , .	0.4	1
56	Energy Derivatives Market Dynamics. , 2013, , 129-158.		1
57	Why Is Spot Carbon so Cheap and Future Carbon So Dear? The Term Structure of Carbon Prices. SSRN Electronic Journal, 0, , .	0.4	1
58	Information in the Term Structure of WTI Crude Oil Futures. SSRN Electronic Journal, 0, , .	0.4	1
59	Revisiting The Hunt Brothers Case. SSRN Electronic Journal, 0, , .	0.4	1
60	International Influences on Irish Stock Returns. SSRN Electronic Journal, 2004, , .	0.4	0
61	Energy Derivatives' Market Dynamics. SSRN Electronic Journal, 2012, , .	0.4	0
62	Why is Spot Carbon so Cheap and Future Carbon so Dear? The Term Structure of Carbon Prices. SSRN Electronic Journal, 2014, , .	0.4	0
63	Is Information Assimilated at Announcements in the European Carbon Market?. SSRN Electronic Journal, 0, , .	0.4	0
64	Monetary Policy Surprises and International Bond Markets. SSRN Electronic Journal, 0, , .	0.4	0
65	Volatility and Irish Exports. SSRN Electronic Journal, 0, , .	0.4	0
66	Is There a Stochastic Trend in European Union Emission Trading Scheme Prices?. SSRN Electronic Journal, 0, , .	0.4	0
67	The Ethanol Refiner's Short-Term Hedging Challenge. SSRN Electronic Journal, 0, , .	0.4	0
68	Carbon Rights and Emissions in the Energy Industry. , 2016, , 11-27.		0
69	The Price of Shelter - Downside Risk Reduction with Precious Metals. SSRN Electronic Journal, 0, , .	0.4	0
70	Agreement Matters: OPEC Announcement Effects on WTI Term Structure. SSRN Electronic Journal, 0, , .	0.4	0
71	The Investment Behavior of Qualified Foreign Institutional Investors in China. SSRN Electronic Journal, 0, , .	0.4	0
72	The Investment Behavior of Qualified Foreign Institutional Investors in China. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
73	Domestic and foreign institutional investorsâ€™ behavior in China. , 2020, , 5-28.		0
74	Food Prices, Ethics and Forms of Speculation. SSRN Electronic Journal, 0, , .	0.4	0
75	Revisiting the Silver Crisis. SSRN Electronic Journal, 0, , .	0.4	0