

Don Bredin

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7189920/publications.pdf>

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	Food Prices, Ethics and Forms of Speculation. Journal of Business Ethics, 2022, 179, 495-509.	6.0	9
2	Is British output growth related to its uncertainty? Evidence using eight centuries of data. Scottish Journal of Political Economy, 2021, 68, 345-364.	1.6	1
3	Forecasting WTI crude oil futures returns: Does the term structure help?. Energy Economics, 2021, 100, 105350.	12.1	11
4	COVID risk narratives: a computational linguistic approach to the econometric identification of narrative risk during a pandemic. Digital Finance, 2021, , 1-45.	1.7	3
5	The investment behavior of Qualified Foreign Institutional Investors in China. Journal of Multinational Financial Management, 2020, 54, 100614.	2.3	10
6	Domestic and foreign institutional investors' behavior in China. , 2020, , 5-28.		0
7	Agreement matters: OPEC announcement effects on WTI term structure. Energy Economics, 2019, 80, 589-609.	12.1	3
8	Carbon portfolio management. International Journal of Finance and Economics, 2018, 23, 349-361.	3.5	9
9	Investor sentiment: Does it augment the performance of asset pricing models?. International Review of Financial Analysis, 2018, 59, 290-303.	6.6	18
10	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
11	US inflation and inflation uncertainty over 200 years. Financial History Review, 2018, 25, 141-159.	0.3	4
12	Is information assimilated at announcements in the European carbon market?. Energy Economics, 2017, 63, 234-247.	12.1	11
13	The price of shelter - Downside risk reduction with precious metals. International Review of Financial Analysis, 2017, 49, 48-58.	6.6	68
14	Relative Price Dispersion and Inflation: Evidence for the UK and the US. Credit and Capital Markets, 2017, 50, 3-24.	0.2	2
15	International Sentiment Spillovers in Equity Returns. International Journal of Finance and Economics, 2016, 21, 332-359.	3.5	38
16	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
17	Carbon Rights and Emissions in the Energy Industry. , 2016, , 11-27.		0
18	Does gold glitter in the long-run? Gold as a hedge and safe haven across time and investment horizon. International Review of Financial Analysis, 2015, 41, 320-328.	6.6	217

#	ARTICLE	IF	CITATIONS
19	Why is Spot Carbon so Cheap and Future Carbon so Dear? The Term Structure of Carbon Prices. SSRN Electronic Journal, 2014, , .	0.4	0
20	Domestic and foreign institutional investors' behavior in China. European Journal of Finance, 2014, 20, 728-751.	3.1	63
21	A microstructure analysis of the carbon finance market. International Review of Financial Analysis, 2014, 34, 222-234.	6.6	44
22	Performance and performance persistence of UK closed-end equity funds. International Review of Financial Analysis, 2014, 34, 189-199.	6.6	8
23	An examination of investor sentiment effect on G7 stock market returns. European Journal of Finance, 2013, 19, 909-937.	3.1	107
24	Energy Derivatives Market Dynamics. , 2013, , 129-158.		1
25	Energy Derivatives' Market Dynamics. SSRN Electronic Journal, 2012, , .	0.4	0
26	The Price Forming Process in Energy Markets. , 2011, , 85-107.		3
27	Investigating sources of unanticipated exposure in industry stock returns. Journal of Banking and Finance, 2011, 35, 1128-1142.	2.9	27
28	US Oil Price Exposure: The Industry Effects. SSRN Electronic Journal, 2011, , .	0.4	2
29	Oil volatility and the option value of waiting: An analysis of the G-7. Journal of Futures Markets, 2011, 31, 679-702.	1.8	61
30	Monetary policy transmission and real estate investment trusts. International Journal of Finance and Economics, 2011, 16, 92-102.	3.5	17
31	An emerging equilibrium in the EU emissions trading scheme. Energy Economics, 2011, 33, 353-362.	12.1	134
32	Domestic and Foreign Institutional Investor Behavior in China: Financial Characteristics and Corporate Governance. International Finance Review, 2011, , 113-143.	0.6	4
33	Monetary policy surprises and international bond markets. Journal of International Money and Finance, 2010, 29, 988-1002.	2.5	30
34	European monetary policy surprises: the aggregate and sectoral stock market response. International Journal of Finance and Economics, 2009, 14, 156-171.	3.5	45
35	Macroeconomic Uncertainty and Performance in Asian Countries*. Review of Development Economics, 2009, 13, 215-229.	1.9	19
36	Macroeconomic uncertainty and performance in the European Union. Journal of International Money and Finance, 2009, 28, 972-986.	2.5	36

#	ARTICLE	IF	CITATIONS
37	Regime Change and the Role of International Markets on the Stock Returns of Small Open Economies. European Financial Management, 2008, 14, 315-346.	2.9	19
38	VOLATILITY AND IRISH EXPORTS. Economic Inquiry, 2008, 46, 540-560.	1.8	2
39	UK Stock Returns and the Impact of Domestic Monetary Policy Shocks. Journal of Business Finance and Accounting, 2007, 34, 872-888.	2.7	69
40	Monetary Shocks and REIT Returns. Journal of Real Estate Finance and Economics, 2007, 35, 315-331.	1.5	69
41	Monetary Shocks and REIT Returns. SSRN Electronic Journal, 2006, , .	0.4	7
42	MACROECONOMIC UNCERTAINTY AND MACROECONOMIC PERFORMANCE: ARE THEY RELATED?. Manchester School, 2005, 73, 58-76.	0.9	23
43	US monetary policy announcements and Irish stock market volatility. Applied Financial Economics, 2005, 15, 1243-1250.	0.5	16
44	International Influences on Irish Stock Returns. SSRN Electronic Journal, 2004, , .	0.4	0
45	FOREX Risk: Measurement and Evaluation Using Value-at-Risk. Journal of Business Finance and Accounting, 2004, 31, 1389-1417.	2.7	18
46	An analysis of the transmission mechanism of monetary policy in Ireland. Applied Economics, 2004, 36, 49-58.	2.2	13
47	International monetary policy shocks and Irish market rates. Applied Economics Letters, 2004, 11, 409-414.	1.8	4
48	An Empirical Analysis of Short-run and Long-run Irish Export Functions: Does exchange rate volatility matter?. International Review of Applied Economics, 2003, 17, 193-208.	2.2	52
49	Liquidity effects and precautionary saving in the Czech Republic. Applied Financial Economics, 2002, 12, 405-413.	0.5	4
50	Risk premia and long rates in Ireland. Journal of Forecasting, 2001, 20, 391-403.	2.8	1
51	Money demand in the czech republic since transition. Journal of Economic Policy Reform, 2001, 4, 271-290.	0.6	3
52	European Monetary Policy Surprises: The Aggregate and Sectoral Stock Market Response. SSRN Electronic Journal, 0, , .	0.4	1
53	Domestic and Foreign Institutional Investor Behavior in China. SSRN Electronic Journal, 0, , .	0.4	2
54	Does Gold Glitter in the Long-Run? Gold as a Hedge and Safe Haven Across Time and Investment Horizon. SSRN Electronic Journal, 0, , .	0.4	4

#	ARTICLE	IF	CITATIONS
55	Is Information Assimilated at Announcements in the European Carbon Market?. SSRN Electronic Journal, 0, , .	0.4	0
56	Commodity Pricing: Evidence from Rational and Behavioral Models. SSRN Electronic Journal, 0, , .	0.4	3
57	Correlation Dynamics between Asia-Pacific, EU and US Stock Returns. SSRN Electronic Journal, 0, , .	0.4	6
58	A Microstructure Analysis of the Carbon Finance Market. SSRN Electronic Journal, 0, , .	0.4	8
59	Carbon Portfolio Management. SSRN Electronic Journal, 0, , .	0.4	1
60	Regime Changes in the Relationship between Stock Returns and the Macroeconomy. SSRN Electronic Journal, 0, , .	0.4	8
61	Real & Nominal Foreign Exchange Volatility Effects on Exports - The Importance of Timing. SSRN Electronic Journal, 0, , .	0.4	1
62	Monetary Policy Surprises and International Bond Markets. SSRN Electronic Journal, 0, , .	0.4	0
63	Volatility and Irish Exports. SSRN Electronic Journal, 0, , .	0.4	0
64	Is There a Stochastic Trend in European Union Emission Trading Scheme Prices?. SSRN Electronic Journal, 0, , .	0.4	0
65	Investigating Sources of Unanticipated Exposure in Industry Stock Returns. SSRN Electronic Journal, 0, , .	0.4	5
66	Why Is Spot Carbon so Cheap and Future Carbon So Dear? The Term Structure of Carbon Prices. SSRN Electronic Journal, 0, , .	0.4	1
67	The Ethanol Refiner's Short-Term Hedging Challenge. SSRN Electronic Journal, 0, , .	0.4	0
68	The Price of Shelter - Downside Risk Reduction with Precious Metals. SSRN Electronic Journal, 0, , .	0.4	0
69	Agreement Matters: OPEC Announcement Effects on WTI Term Structure. SSRN Electronic Journal, 0, , .	0.4	0
70	The Investment Behavior of Qualified Foreign Institutional Investors in China. 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	Information in the Term Structure of WTI Crude Oil Futures. SSRN Electronic Journal, 0, , .	0.4	1

#	ARTICLE	IF	CITATIONS
73	Food Prices, Ethics and Forms of Speculation. SSRN Electronic Journal, 0, , .	0.4	0
74	Revisiting The Hunt Brothers Case. SSRN Electronic Journal, 0, , .	0.4	1
75	Revisiting the Silver Crisis. SSRN Electronic Journal, 0, , .	0.4	0