

# Robert W Faff

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/893867/publications.pdf>

Version: 2024-02-01

343  
papers

9,981  
citations

50276

46  
h-index

62596

80  
g-index

349  
all docs

349  
docs citations

349  
times ranked

4318  
citing authors

#	ARTICLE	IF	CITATIONS
1	Does oil move equity prices? A global view. <i>Energy Economics</i> , 2008, 30, 986-997.	12.1	448
2	Does board structure in banks really affect their performance?. <i>Journal of Banking and Finance</i> , 2013, 37, 1573-1589.	2.9	433
3	Corporate Sustainability Performance and Idiosyncratic Risk: A Global Perspective. <i>Financial Review</i> , 2009, 44, 213-237.	1.8	426
4	Do Precious Metals Shine? An Investment Perspective. <i>Financial Analysts Journal</i> , 2006, 62, 98-106.	3.0	358
5	An evaluation of volatility forecasting techniques. <i>Journal of Banking and Finance</i> , 1996, 20, 419-438.	2.9	355
6	Oil price risk and the Australian stock market. <i>Energy Economics</i> , 1999, 4, 69-87.	0.1	258
7	The national market impact of sovereign rating changes. <i>Journal of Banking and Finance</i> , 2004, 28, 233-250.	2.9	233
8	Does Simple Pairs Trading Still Work?. <i>Financial Analysts Journal</i> , 2010, 66, 83-95.	3.0	159
9	CEO overconfidence and corporate debt maturity. <i>Journal of Corporate Finance</i> , 2016, 36, 93-110.	5.5	148
10	Revisiting the Vexing Question: Does Superior Corporate Social Performance Lead to Improved Financial Performance?. <i>Australian Journal of Management</i> , 2009, 34, 21-49.	2.2	146
11	Time-Varying Beta Risk of Australian Industry Portfolios: A Comparison of Modelling Techniques. <i>Australian Journal of Management</i> , 1998, 23, 1-22.	2.2	141
12	Variations in sovereign credit quality assessments across rating agencies. <i>Journal of Banking and Finance</i> , 2010, 34, 1327-1343.	2.9	129
13	Canonical vine copulas in the context of modern portfolio management: Are they worth it?. <i>Journal of Banking and Finance</i> , 2013, 37, 3085-3099.	2.9	126
14	Do corporate policies follow a life-cycle?. <i>Journal of Banking and Finance</i> , 2016, 69, 95-107.	2.9	124
15	Asset Pricing and the Illiquidity Premium. <i>Financial Review</i> , 2005, 40, 429-458.	1.8	122
16	Impact of board size and board diversity on firm value: Australian evidence. <i>Corporate Ownership and Control</i> , 2007, 4, 24-32.	1.0	115
17	Time Varying Beta Risk: An Analysis of Alternative Modelling Techniques. <i>Journal of Business Finance and Accounting</i> , 2000, 27, 523-554.	2.7	114
18	The power of bad: The negativity bias in Australian consumer sentiment announcements on stock returns. <i>Journal of Banking and Finance</i> , 2011, 35, 1239-1249.	2.9	106

#	ARTICLE	IF	CITATIONS
19	On The Determinants of Derivative Usage by Australian Companies. Australian Journal of Management, 2002, 27, 1-24.	2.2	102
20	An Examination of the Fama and French Three-Factor Model Using Commercially Available Factors. Australian Journal of Management, 2001, 26, 1-17.	2.2	101
21	ARE PAIRS TRADING PROFITS ROBUST TO TRADING COSTS?. Journal of Financial Research, 2012, 35, 261-287.	1.2	99
22	The profitability of pairs trading strategies: distance, cointegration and copula methods. Quantitative Finance, 2016, 16, 1541-1558.	1.7	96
23	An exploratory investigation of the relation between risk tolerance scores and demographic characteristics. Journal of Multinational Financial Management, 2003, 13, 483-502.	2.3	95
24	Asymmetry in return and volatility spillover between equity and bond markets in Australia. Pacific-Basin Finance Journal, 2010, 18, 272-289.	3.9	86
25	Deviation from target capital structure, cost of equity and speed of adjustment. Journal of Corporate Finance, 2016, 39, 99-120.	5.5	86
26	A multi-country study of power ARCH models and national stock market returns. Journal of International Money and Finance, 2000, 19, 377-397.	2.5	85
27	An investigation into the role of liquidity in asset pricing: Australian evidence. Pacific-Basin Finance Journal, 2003, 11, 555-572.	3.9	85
28	Are the Fama-French Factors Proxying Default Risk?. Australian Journal of Management, 2007, 32, 223-249.	2.2	85
29	ON THE LINKAGE BETWEEN FINANCIAL RISK TOLERANCE AND RISK AVERSION. Journal of Financial Research, 2008, 31, 1-23.	1.2	81
30	A simple template for pitching research. Accounting and Finance, 2015, 55, 311-336.	3.2	79
31	Fifty years of finance research in the Asia Pacific Basin. Accounting and Finance, 2014, 54, 335-363.	3.2	75
32	Macroeconomic news announcements and the role of expectations: evidence for US bond, stock and foreign exchange markets. Journal of Multinational Financial Management, 2004, 14, 217-232.	2.3	72
33	Corporate social responsibility and CEO compensation revisited: Do disaggregation, market stress, gender matter?. Journal of Economics and Business, 2014, 72, 84-103.	2.7	72
34	An analysis of asymmetry in foreign currency exposure of the Australian equities market. Journal of Multinational Financial Management, 2000, 10, 133-159.	2.3	71
35	A simple test of the Fama and French model using daily data: Australian evidence. Applied Financial Economics, 2004, 14, 83-92.	0.5	71
36	New insights into the impact of the introduction of futures trading on stock price volatility. Journal of Futures Markets, 2001, 21, 237-255.	1.8	66

#	ARTICLE	IF	CITATIONS
37	Rights offerings, takeover, renounceability, and underwriting status. <i>Journal of Financial Economics</i> , 2008, 89, 328-346.	9.0	66
38	Corporate philanthropy: Insights from the 2008 Wenchuan Earthquake in China. <i>Pacific-Basin Finance Journal</i> , 2012, 20, 363-377.	3.9	66
39	The form of time variation of systematic risk: some Australian evidence. <i>Applied Financial Economics</i> , 1992, 2, 191-198.	0.5	64
40	TIME STATIONARITY OF SYSTEMATIC RISK: SOME AUSTRALIAN EVIDENCE. <i>Journal of Business Finance and Accounting</i> , 1992, 19, 253-270.	2.7	64
41	Liquidity and stock returns in Japan: New evidence. <i>Pacific-Basin Finance Journal</i> , 2010, 18, 90-115.	3.9	62
42	Individual financial risk tolerance and the global financial crisis. <i>Accounting and Finance</i> , 2015, 55, 165-185.	3.2	62
43	New evidence on the relation between stock liquidity and measures of trading activity. <i>International Review of Financial Analysis</i> , 2010, 19, 181-192.	6.6	61
44	Profiling socially responsible investors: Australian evidence. <i>Australian Journal of Management</i> , 2012, 37, 189-209.	2.2	58
45	Diamonds vs. precious metals: What shines brightest in your investment portfolio?. <i>International Review of Financial Analysis</i> , 2016, 43, 1-14.	6.6	58
46	Stock salience and the asymmetric market effect of consumer sentiment news. <i>Journal of Banking and Finance</i> , 2012, 36, 3289-3301.	2.9	57
47	Can the use of foreign currency derivatives explain variations in foreign exchange exposure?. <i>Journal of Multinational Financial Management</i> , 2003, 13, 193-215.	2.3	56
48	Gold factor exposures in international asset pricing. <i>Journal of International Financial Markets, Institutions and Money</i> , 2003, 13, 271-289.	4.2	54
49	The Market Impact of Relative Agency Activity in the Sovereign Ratings Market. <i>Journal of Business Finance and Accounting</i> , 2010, 37, 1309-1347.	2.7	54
50	A multifactor model of gold industry stock returns: evidence from the Australian equity market. <i>Applied Financial Economics</i> , 1998, 8, 21-28.	0.5	53
51	An examination of Australian equity trusts for selectivity and market timing performance. <i>Journal of Multinational Financial Management</i> , 1999, 9, 387-402.	2.3	53
52	Corporate governance, firm value and risk: Past, present, and future. <i>Pacific-Basin Finance Journal</i> , 2015, 35, 1-12.	3.9	53
53	Are excess cash holdings more valuable to firms in times of crisis? Financial constraints and governance matters. <i>Pacific-Basin Finance Journal</i> , 2017, 45, 157-173.	3.9	51
54	Enhancing mean-variance portfolio selection by modeling distributional asymmetries. <i>Journal of Economics and Business</i> , 2016, 85, 49-72.	2.7	50

#	ARTICLE	IF	CITATIONS
55	A Multivariate Test of a Dual-Beta CAPM: Australian Evidence. <i>Financial Review</i> , 2001, 36, 157-174.	1.8	44
56	Do high and low-ranked sustainability stocks perform differently?. <i>International Journal of Accounting and Information Management</i> , 2013, 21, 116-132.	3.8	44
57	Bias correction in the estimation of dynamic panel models in corporate finance. <i>Journal of Corporate Finance</i> , 2014, 25, 494-513.	5.5	44
58	Stability, Asymmetry and Seasonality of Fund Performance: An Analysis of Australian Multi-sector Managed Funds. <i>Journal of Business Finance and Accounting</i> , 2004, 31, 539-578.	2.7	43
59	Investigating the Performance of Alternative Default-Risk Models: Option-Based Versus Accounting-Based Approaches. <i>Australian Journal of Management</i> , 2006, 31, 207-234.	2.2	42
60	New evidence on national culture and bank capital structure. <i>Pacific-Basin Finance Journal</i> , 2018, 50, 41-64.	3.9	42
61	Predicting corporate bankruptcy: What matters?. <i>International Review of Economics and Finance</i> , 2019, 62, 1-19.	4.5	41
62	Individualistic cultures and crash risk. <i>European Financial Management</i> , 2019, 25, 622-654.	2.9	41
63	Market conditions and the optimal IPO allocation mechanism in China. <i>Pacific-Basin Finance Journal</i> , 2007, 15, 121-139.	3.9	38
64	The relation between R&D intensity and future market returns: does expensing versus capitalization matter?. <i>Review of Quantitative Finance and Accounting</i> , 2007, 29, 25-51.	1.6	37
65	An Empirical Study of the World Price of Sustainability. <i>Journal of Business Ethics</i> , 2013, 114, 297-310.	6.0	37
66	Correlations, business cycles and integration. <i>Journal of International Financial Markets, Institutions and Money</i> , 1999, 9, 75-95.	4.2	36
67	Herding Behavior and Rating Convergence among Credit Rating Agencies: Evidence from the Subprime Crisis*. <i>Review of Finance</i> , 2015, 19, 1703-1731.	6.3	36
68	Induced persistence or reversals in fund performance?: the effect of survivorship bias. <i>Applied Financial Economics</i> , 2001, 11, 119-126.	0.5	35
69	Beta stability and portfolio formation. <i>Pacific-Basin Finance Journal</i> , 1994, 2, 463-479.	3.9	34
70	The Determinants of Conditional Autocorrelation in Stock Returns. <i>Journal of Financial Research</i> , 2003, 26, 259-274.	1.2	34
71	An investigation of the robustness of the day-of-the-week effect in Australia. <i>Applied Financial Economics</i> , 1994, 4, 99-110.	0.5	33
72	What's in a Name? Evidence on Corporate Name Changes from the Australian Capital Market. <i>Pacific Accounting Review</i> , 2004, 16, 57-76.	2.0	33

#	ARTICLE	IF	CITATIONS
73	International evidence on the determinants of foreign exchange rate exposure of multinational corporations. <i>Journal of International Business Studies</i> , 2005, 36, 539-558.	7.3	33
74	Further Evidence on the Corporate Use of Derivatives in Australia: The Case of Foreign Currency and Interest Rate Instruments. <i>Australian Journal of Management</i> , 2003, 28, 307-317.	2.2	32
75	Complete markets, informed trading and equity option introductions. <i>Journal of Banking and Finance</i> , 2005, 29, 1359-1384.	2.9	32
76	Nonlinear linkages between financial risk tolerance and demographic characteristics. <i>Applied Economics Letters</i> , 2009, 16, 1329-1332.	1.8	32
77	Liquidity in asset pricing: New Australian evidence using low-frequency data. <i>Australian Journal of Management</i> , 2013, 38, 375-400.	2.2	32
78	An examination of the effects of major political change on stock market volatility: the South African experience. <i>Journal of International Financial Markets, Institutions and Money</i> , 1997, 7, 255-275.	4.2	31
79	An ordered response model of test cricket performance. <i>Applied Economics</i> , 2002, 34, 2353-2365.	2.2	31
80	Creating Fama and French Factors with Style. <i>Financial Review</i> , 2003, 38, 311-322.	1.8	31
81	An empirical analysis of hedge fund performance: The case of Australian hedge funds industry. <i>Journal of Multinational Financial Management</i> , 2005, 15, 377-393.	2.3	31
82	Default risk and equity returns: Australian evidence. <i>Pacific-Basin Finance Journal</i> , 2009, 17, 580-593.	3.9	30
83	Derivative activities and Asia-Pacific banks' interest rate and exchange rate exposures. <i>Journal of International Financial Markets, Institutions and Money</i> , 2009, 19, 16-32.	4.2	30
84	Accounting Competencies and the Changing Role of Accountants in Emerging Economies: The Case of Romania. <i>Accounting in Europe</i> , 2011, 8, 155-184.	3.8	30
85	Factors or Characteristics? That is the Question. <i>Pacific Accounting Review</i> , 2006, 18, 21-46.	2.0	29
86	A Comparative Analysis of the Investment Characteristics of Alternative Gold Assets. <i>Abacus</i> , 2014, 50, 76-92.	1.9	29
87	The use of domestic and world market indexes in the estimation of time-varying betas. <i>Journal of Multinational Financial Management</i> , 2000, 10, 91-106.	2.3	28
88	Do futures-based strategies enhance dynamic portfolio insurance?. <i>Journal of Futures Markets</i> , 2004, 24, 591-608.	1.8	28
89	Fund Size, Transaction Costs and Performance: Size Matters!. <i>Australian Journal of Management</i> , 2009, 34, 73-96.	2.2	28
90	Disciplinary tools and bank risk exposure. <i>Pacific-Basin Finance Journal</i> , 2014, 26, 37-64.	3.9	28

#	ARTICLE	IF	CITATIONS
91	An investigation of the asymmetric link between credit re-ratings and corporate financial decisions: "Flicking the switch" with financial flexibility. <i>Journal of Corporate Finance</i> , 2014, 29, 37-57.	5.5	28
92	Short-term contrarian investing "is it profitable? Yes and No. <i>Journal of Multinational Financial Management</i> , 2003, 13, 385-404.	2.3	27
93	An Investigation of the Impact of Interest Rates and Interest Rate Volatility on Australian Financial Sector Stock Return Distributions. <i>Journal of Business Finance and Accounting</i> , 2005, 32, 1001-1031.	2.7	27
94	Forecasting stock market volatility: Further international evidence. <i>European Journal of Finance</i> , 2006, 12, 171-188.	3.1	26
95	Management earnings forecasts in a continuous disclosure environment. <i>Pacific Accounting Review</i> , 2007, 19, 5-30.	2.0	26
96	Market discipline and bank risk taking. <i>Australian Journal of Management</i> , 2014, 39, 327-350.	2.2	26
97	Labor unions and corporate financial leverage: The bargaining device versus crowding-out hypotheses. <i>Journal of Financial Intermediation</i> , 2019, 37, 28-44.	2.5	26
98	GARCH modelling of individual stock data: the impact of censoring, firm size and trading volume. <i>Journal of International Financial Markets, Institutions and Money</i> , 2001, 11, 215-222.	4.2	25
99	An International Investigation of the Factors that Determine Conditional Gold Betas. <i>Financial Review</i> , 2004, 39, 473-488.	1.8	25
100	Testing the conditional CAPM and the effect of intervaling: A note. <i>Pacific-Basin Finance Journal</i> , 1997, 5, 527-537.	3.9	24
101	Some additional Australian evidence on the day-of-the-week effect. <i>Applied Economics Letters</i> , 1999, 6, 247-249.	1.8	23
102	Exchange rate exposure, foreign currency derivatives and the introduction of the euro: French evidence. <i>International Review of Economics and Finance</i> , 2007, 16, 563-577.	4.5	23
103	Rights Offerings, Subscription Period, Shareholder Takeup, and Liquidity. <i>Journal of Financial and Quantitative Analysis</i> , 2012, 47, 213-239.	3.5	23
104	The Global Financial Crisis: some attributes and responses. <i>Accounting and Finance</i> , 2012, 52, 1-7.	3.2	23
105	Pitching Research. <i>SSRN Electronic Journal</i> , 0, , .	0.4	23
106	The sensitivity of Australian industry equity returns to a gold price factor. <i>Accounting and Finance</i> , 1998, 38, 223-244.	3.2	22
107	Modelling the Equity Beta Risk of Australian Financial Sector Companies. <i>Australian Economic Papers</i> , 2000, 39, 301-311.	2.2	22
108	Foreign debt and financial hedging: Evidence from Australia. <i>International Review of Economics and Finance</i> , 2006, 15, 184-201.	4.5	22

#	ARTICLE	IF	CITATIONS
109	Analysing the performance of managed funds using the wavelet multiscaling method. <i>Review of Quantitative Finance and Accounting</i> , 2008, 31, 55-70.	1.6	22
110	Women and risk tolerance in an aging world. <i>International Journal of Accounting and Information Management</i> , 2011, 19, 100-117.	3.8	22
111	Financial constraints and dividend policy. <i>Australian Journal of Management</i> , 2016, 41, 484-507.	2.2	22
112	Institutional ownership and corporate risk-taking in Japanese listed firms. <i>Applied Economics</i> , 2021, 53, 1899-1914.	2.2	22
113	A LIKELIHOOD RATIO TEST OF THE ZERO-BETA CAPM IN AUSTRALIAN EQUITY RETURNS. <i>Accounting and Finance</i> , 1991, 31, 88-95.	3.2	21
114	Tactical Asset Allocation: Australian Evidence. <i>Australian Journal of Management</i> , 2005, 30, 261-282.	2.2	21
115	An integrated multi-model credit rating system for private firms. <i>Review of Quantitative Finance and Accounting</i> , 2006, 27, 311-340.	1.6	21
116	Evidence of feedback trading with Markov switching regimes. <i>Review of Quantitative Finance and Accounting</i> , 2008, 30, 133-151.	1.6	21
117	Deal or No Deal, That is the Question: The Impact of Increasing Stakes and Framing Effects on Decision-Making under Risk. <i>International Review of Finance</i> , 2009, 9, 27-50.	1.9	21
118	Uncovering the asymmetric linkage between financial derivatives and firm value – The case of oil and gas exploration and production companies. <i>Energy Economics</i> , 2014, 45, 340-352.	12.1	21
119	Institutional investor horizon and bank risk-taking. <i>Journal of Corporate Finance</i> , 2021, 66, 101794.	5.5	21
120	U.S. Banking Sector Risk in an Era of Regulatory Change: A Bivariate GARCH Approach. <i>Review of Quantitative Finance and Accounting</i> , 2000, 14, 17-43.	1.6	20
121	Are firms hedging or speculating? The relationship between financial derivatives and firm risk. <i>Applied Financial Economics</i> , 2010, 20, 827-843.	0.5	20
122	Diminishing marginal returns from R&D investment: evidence from manufacturing firms. <i>Applied Economics</i> , 2013, 45, 611-622.	2.2	20
123	The pricing of foreign exchange risk in the Australian equities market. <i>Pacific-Basin Finance Journal</i> , 2002, 10, 77-95.	3.9	19
124	Financial constraints and stock returns – Evidence from Australia. <i>Pacific-Basin Finance Journal</i> , 2010, 18, 306-318.	3.9	19
125	FINANCIAL MARKET DEREGULATION AND BANK RISK: TESTING FOR BETA INSTABILITY*. <i>Australian Economic Papers</i> , 1995, 34, 180-199.	2.2	18
126	An investigation into the extent of beta instability in the Singapore stock market. <i>Pacific-Basin Finance Journal</i> , 1998, 6, 87-101.	3.9	18



#	ARTICLE	IF	CITATIONS
127	On the estimation and comparison of short-rate models using the generalised method of moments. <i>Journal of Banking and Finance</i> , 2006, 30, 3131-3146.	2.9	18
128	The relationship between implied volatility and autocorrelation. <i>International Journal of Managerial Finance</i> , 2007, 3, 191-196.	1.1	18
129	Are the Fama-French factors proxying news related to GDP growth? The Australian evidence. <i>Review of Quantitative Finance and Accounting</i> , 2009, 33, 141-158.	1.6	18
130	Pitching Research for Engagement and Impact. <i>SSRN Electronic Journal</i> , 0, , .	0.4	18
131	The Impact of Stock Index Futures Trading on Daily Returns Seasonality: A Multicountry Study. <i>The Journal of Business</i> , 2002, 75, 95-125.	2.1	17
132	Firm Size and the Information Content of Annual Earnings Announcements: Australian Evidence. <i>Journal of Business Finance and Accounting</i> , 2005, 32, 211-253.	2.7	17
133	MODELING THE RISK AND RETURN RELATION CONDITIONAL ON MARKET VOLATILITY AND MARKET CONDITIONS. <i>International Journal of Theoretical and Applied Finance</i> , 2005, 08, 75-95.	0.5	17
134	Does the type of derivative instrument used by companies impact firm value?. <i>Applied Economics Letters</i> , 2010, 17, 681-683.	1.8	17
135	The influence of time, seasonality and market state on momentum: insights from the Australian stock market. <i>Applied Financial Economics</i> , 2010, 20, 1547-1563.	0.5	17
136	Responsible science: Celebrating the 50-year legacy of using a registration-based framework. <i>Pacific-Basin Finance Journal</i> , 2019, 56, 129-150.	3.9	17
137	Social trust and the speed of corporate leverage adjustment: evidence from around the globe. <i>Accounting and Finance</i> , 2021, 61, 3261-3303.	3.2	17
138	A Multivariate Test of an Equilibrium APT with Time Varying Risk Premia in the Australian Equity Market. <i>Australian Journal of Management</i> , 1993, 17, 233-258.	2.2	16
139	A Test of a Two-Factor Market and Oil Pricing Model. <i>Pacific Accounting Review</i> , 2000, 12, 61-77.	2.0	16
140	Estimating the performance attributes of Australian multi-sector managed funds within a dynamic Kalman filter framework. <i>International Review of Financial Analysis</i> , 2008, 17, 998-1011.	6.6	16
141	Trusting Clients' Financial Risk Tolerance Survey Scores. <i>Financial Analysts Journal</i> , 2019, 75, 91-104.	3.0	16
142	Pitching Research: A Reverse-Engineer 'Sparring' Experiment with UQ Summer Research Scholars. <i>SSRN Electronic Journal</i> , 0, , .	0.4	16
143	An Empirical Test of the Arbitrage Pricing Theory on Australian Stock Returns 1974-85. <i>Accounting and Finance</i> , 1988, 28, 23-43.	3.2	15
144	Exploring the economic rationale of extremes in GARCH generated betas The case of U.S. banks. <i>Quarterly Review of Economics and Finance</i> , 2000, 40, 85-106.	2.7	15

#	ARTICLE	IF	CITATIONS
145	The equity and efficiency of the Australian share market with respect to director trading. Accounting Research Journal, 2010, 23, 5-19.	2.3	15
146	Is default risk priced in Australian equity? Exploring the role of the business cycle. Australian Journal of Management, 2011, 36, 217-246.	2.2	15
147	The Financial Performance of Socially Responsible Investments: Insights from the Intertemporal CAPM. Journal of Business Ethics, 2017, 146, 353-364.	6.0	15
148	Pitching Research: A Pilot Experiment with UQ Winter Scholars. SSRN Electronic Journal, 0, , .	0.4	15
149	Exploring the Moderating Role of Growth Options on the Relation between Board Characteristics and Management Earnings Forecasts. Corporate Governance: an International Review, 2013, 21, 314-333.	2.4	14
150	The role of board gender on the profitability of insider trading. International Journal of Accounting and Information Management, 2014, 22, 180-193.	3.8	14
151	Mapping 'Pitching Research' Tasks into the RSD7 Framework: A Pedagogic Perspective. SSRN Electronic Journal, 0, , .	0.4	14
152	Pitching Research Evolution: An Illustrative Example on the Topic of 'Innovation and Financial Dependence'. SSRN Electronic Journal, 0, , .	0.4	14
153	Forecasting Stock Market Volatility: Evidence From Fourteen Countries. SSRN Electronic Journal, 2002, , .	0.4	13
154	On the Choice of Superannuation Funds in Australia. Journal of Financial Services Research, 2006, 29, 255-279.	1.5	13
155	Does Risk Aversion Vary with Decision Frame? An Empirical Test Using Recent Game Show Data. Review of Behavioral Finance, 2009, 1, 44-61.	2.0	13
156	Injecting liquidity into liquidity research. Pacific-Basin Finance Journal, 2015, 35, 533-540.	3.9	13
157	A contemporary view of corporate finance theory, empirical evidence and practice. Australian Journal of Management, 2016, 41, 662-686.	2.2	13
158	Hitting SKEW for SIX. Economic Modelling, 2017, 64, 449-464.	3.8	13
159	Pitching Research Lite: A Reverse-Engineering Strategy for Finding a New Research Direction. SSRN Electronic Journal, 0, , .	0.4	13
160	New evidence on sovereign to corporate credit rating spill-overs. International Review of Financial Analysis, 2018, 55, 209-225.	6.6	13
161	Motivating Postgrad Research Students to Pitch Their Ideas: What Have We Learned from 'Pitching Research' Competitions at UQ?. SSRN Electronic Journal, 0, , .	0.4	13
162	A test of the stability of exchange rate risk. Global Finance Journal, 2001, 12, 179-203.	5.1	12

#	ARTICLE	IF	CITATIONS
163	Further evidence on the announcement effect of bonus shares in an imputation tax setting. <i>Global Finance Journal</i> , 2004, 15, 147-170.	5.1	12
164	Do Derivatives Have a Role in the Risk-Shifting Behaviour of Fund Managers?. <i>Australian Journal of Management</i> , 2007, 32, 271-292.	2.2	12
165	Do Sovereign Rea€Ratings Destabilize Equity Markets during Financial Crises? New Evidence from Higher Return Moments. <i>Journal of Business Finance and Accounting</i> , 2015, 42, 777-799.	2.7	12
166	Fantasy Pitching. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12
167	Fantasy Pitching III: UQ Summer Research Scholars the Role of 'Money' in the 21st Century. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12
168	A new test of the relationship between regulatory change in financial markets and the stability of beta risk of depository institutions. <i>Journal of Banking and Finance</i> , 1997, 21, 197-219.	2.9	11
169	An examination of the relationship between Australian industry equity returns and expected inflation. <i>Applied Economics</i> , 1999, 31, 915-933.	2.2	11
170	The intra-industry impact of special dividend announcements: contagion versus competition. <i>Journal of Multinational Financial Management</i> , 2004, 14, 369-385.	2.3	11
171	Asia Pacific banks' derivative and risk management disclosures. <i>Asian Review of Accounting</i> , 2005, 13, 15-44.	1.6	11
172	Testing for asymmetric effects in the accrual anomaly using piecewise linear regressions. <i>Pacific Accounting Review</i> , 2009, 21, 5-25.	2.0	11
173	The asymmetric impact of consumer sentiment announcements on Australian foreign exchange rates. <i>Australian Journal of Management</i> , 2011, 36, 387-403.	2.2	11
174	A Snowballingg Pedagogic Strategy for Pitching Research: An Illustrative Example in Finance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
175	Learning from 'Pitching Research' Competition Winners: Insights and Reflections. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
176	Fantasy Pitching. <i>Contabilitate ÅŸi InformaticÄf De Gestiune</i> , 2017, 16, 360-379.	0.5	11
177	Sudden changes in property rights: the case of Australian native title. <i>Journal of Economic Behavior and Organization</i> , 2003, 52, 427-442.	2.0	10
178	Modeling conditional return autocorrelation. <i>International Review of Financial Analysis</i> , 2005, 14, 23-42.	6.6	10
179	Asymmetry and time variation in exchange rate exposure. <i>International Journal of Commerce and Management</i> , 2010, 20, 276-295.	0.5	10
180	Performance persistence in hedge funds: Australian evidence. <i>Journal of International Financial Markets, Institutions and Money</i> , 2010, 20, 346-362.	4.2	10

#	ARTICLE	IF	CITATIONS
181	Merger and acquisition research in the Asia-Pacific region: A review of the evidence and future directions. <i>Research in International Business and Finance</i> , 2019, 50, 267-278.	5.9	10
182	The "Pitching Research" Concept: 2015, a Year in Review. <i>SSRN Electronic Journal</i> , 0, , .	0.4	10
183	International cross-listings towards more liquid markets: the impact on domestic firms. <i>Journal of Multinational Financial Management</i> , 2002, 12, 365-390.	2.3	9
184	Alternative beta risk estimators in cases of extreme thin trading: Canadian evidence. <i>Applied Financial Economics</i> , 2005, 15, 1251-1258.	0.5	9
185	What drives the commodity price beta of oil industry stocks?. <i>Energy Economics</i> , 2013, 37, 1-15.	12.1	9
186	Yes, one-day international cricket "in-play" trading strategies can be profitable!. <i>Journal of Banking and Finance</i> , 2015, 61, S164-S176.	2.9	9
187	PoW! Using Social Media to Leverage Research Visibility Pitch of the Weekk Posts in LinkedIn. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
188	Book of Pitches: UQAPS 2016 Pitching Research Competition Final. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
189	Does sophistication of the weighting scheme enhance the performance of long-short commodity portfolios?. <i>Journal of Empirical Finance</i> , 2020, 58, 164-180.	1.8	9
190	Increasing the Discoverability of Non-English Language Research Papers: A Reverse-Engineering Application of the Pitching Research Template. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
191	A test of the intertemporal CAPM in the Australian equity market. <i>Journal of International Financial Markets, Institutions and Money</i> , 1998, 8, 175-188.	4.2	8
192	Australian industry beta risk, the choice of market index and business cycles. <i>Applied Financial Economics</i> , 2000, 10, 49-58.	0.5	8
193	Beta and Return: Implications of Australia's Dividend Imputation Tax System. <i>Australian Journal of Management</i> , 2000, 25, 245-260.	2.2	8
194	A performance analysis of Australian international equity trusts. <i>Journal of International Financial Markets, Institutions and Money</i> , 2003, 13, 69-84.	4.2	8
195	The Information Content of Australian Managed Fund Ratings. <i>Journal of Business Finance and Accounting</i> , 2007, 34, 1528-1547.	2.7	8
196	Feedback trading and the behavioural ICAPM: multivariate evidence across international equity and bond markets. <i>Applied Financial Economics</i> , 2011, 21, 1665-1678.	0.5	8
197	Determinants of bond spreads: evidence from credit derivatives of Australian firms. <i>Australian Journal of Management</i> , 2012, 37, 29-46.	2.2	8
198	Reprint of: Stock salience and the asymmetric market effect of consumer sentiment news. <i>Journal of Banking and Finance</i> , 2013, 37, 4488-4500.	2.9	8

#	ARTICLE	IF	CITATIONS
199	Mickey Mouse and the IDioT principle for assessing research contribution: discussion of "Is the relationship between investment and conditional cash flow volatility ambiguous, asymmetric or both?" <sup>TM</sup> . Accounting and Finance, 2013, 53, 949-960.	3.2	8
200	Market response of US equities to domestic natural disasters: industry-based evidence. Accounting and Finance, 2020, 60, 3875-3904.	3.2	8
201	Pitching research for engagement and impact: a simple tool and illustrative examples. Accounting and Finance, 2021, 61, 3329-3383.	3.2	8
202	Relative bond-stock liquidity and capital structure choices. Journal of Corporate Finance, 2021, 69, 102026.	5.5	8
203	UQ Summer Research Scholar Program: Insights and Reflections from the Pitching Research 'I-TEMPLATES' Team. SSRN Electronic Journal, 0, .	0.4	8
204	Applications of "Pitching Research" <sup>TM</sup> in an Emerging Economies Research Journal: Insights and Reflections. Journal of Sustainable Business and Management Solutions in Emerging Economies, 2018, 23, 1.	0.6	8
205	Testing a two factor APT model on Australian industry equity portfolios: the effect of intervaling. Applied Financial Economics, 2001, 11, 157-163.	0.5	7
206	An Investigation of the Relationship between Stated Fund Management Policy and Market Timing Ability. Pacific Accounting Review, 2003, 15, 1-15.	2.0	7
207	ASYMMETRIC COVARIANCE, VOLATILITY, AND THE EFFECT OF NEWS. Journal of Financial Research, 2004, 27, 393-413.	1.2	7
208	Investigating performance benchmarks in the context of international trusts: Australian evidence. Applied Financial Economics, 2004, 14, 631-644.	0.5	7
209	Point and Figure charting: A computational methodology and trading rule performance in the S&P 500 futures market. International Review of Financial Analysis, 2008, 17, 198-217.	6.6	7
210	Style drift and fund performance in up and down markets: Australian evidence. Applied Economics Letters, 2008, 4, 395-398.	0.2	7
211	ARE WATCH PROCEDURES A CRITICAL INFORMATIONAL EVENT IN THE CREDIT RATINGS PROCESS? AN EMPIRICAL INVESTIGATION. Journal of Financial Research, 2011, 34, 617-640.	1.2	7
212	Competitive valuation effects of Australian IPOs. International Review of Financial Analysis, 2012, 24, 74-83.	6.6	7
213	Financial Inflexibility and the Value Premium. International Review of Finance, 2013, 13, 327-344.	1.9	7
214	A specialised volatility index for the new GICS sector - Real estate. Economic Modelling, 2018, 70, 438-446.	3.8	7
215	Is Financial Flexibility a Priced Factor in the Stock Market?. Financial Review, 2019, 54, 345-375.	1.8	7
216	Using abnormal analyst coverage to unlock new evidence on stock price crash risk. Accounting and Finance, 2021, 61, 1557-1588.	3.2	7

#	ARTICLE	IF	CITATIONS
217	Business shocks and corporate leverage. <i>Journal of Banking and Finance</i> , 2021, 131, 106208.	2.9	7
218	Pitching non-English language research: A dual-language application of the Pitching Research Framework. <i>Contabilitate și Informatică de Gestione</i> , 2018, 12, 266-290.	0.5	7
219	FINANCIAL DEREGULATION AND RELATIVE RISK OF AUSTRALIAN INDUSTRY. <i>Australian Economic Papers</i> , 1997, 36, 308-320.	2.2	6
220	The intertemporal relationship between market return and variance: an Australian perspective. <i>Accounting and Finance</i> , 2001, 41, 169-196.	3.2	6
221	Exchange rate sensitivity of Australian international equity funds. <i>Global Finance Journal</i> , 2003, 14, 95-120.	5.1	6
222	Fortune Favours the Bold? Exploring Tournament Behavior among Australian Superannuation Funds. <i>Journal of Financial Services Research</i> , 2008, 33, 205-220.	1.5	6
223	Asia-Pacific banks risk exposures: pre and post the Asian financial crisis. <i>Applied Financial Economics</i> , 2008, 18, 431-449.	0.5	6
224	New Insights into Rights Offerings as Signals of Firm Quality: Evidence from Australia. <i>Journal of Applied Corporate Finance</i> , 2009, 21, 80-85.	0.8	6
225	Corporate usage of financial derivatives, information asymmetry, and insider trading. <i>Journal of Futures Markets</i> , 2010, 30, 25-47.	1.8	6
226	Introduction: 50th Anniversary Issue of <i>Accounting &amp; Finance</i> . <i>Accounting and Finance</i> , 2011, 51, 1-1.	3.2	6
227	Pricing innovations in consumption growth: A re-evaluation of the recursive utility model. <i>Journal of Banking and Finance</i> , 2013, 37, 4465-4475.	2.9	6
228	Does the uncertainty of firm-level fundamentals help explain cross-sectional differences in liquidity commonality?. <i>Journal of Banking and Finance</i> , 2016, 68, 153-161.	2.9	6
229	Pitching Research: A Comprehensive Resource Center Supplement. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
230	Fantasy Pitching IV: Batman, Donald Duck, Fast Food, Superpowers, Self-Determination. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
231	Evidence of strategic information uncertainty around opportunistic insider purchases. <i>Journal of Banking and Finance</i> , 2020, 117, 105821.	2.9	6
232	Fantasy Pitching II: Star Wars vs. Pokemon vs. R&D vs. Uber. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
233	Beta stability and monthly seasonal effects: evidence from the Australian capital market. <i>Applied Economics Letters</i> , 1997, 4, 563-566.	1.8	5
234	The empirical relationship between aggregate consumption and security prices in Australia. <i>Pacific-Basin Finance Journal</i> , 1998, 6, 213-224.	3.9	5

#	ARTICLE	IF	CITATIONS
235	Maximizing futures returns using fixed fraction asset allocation. Applied Financial Economics, 2004, 14, 1067-1073.	0.5	5
236	The relationship between exchange rate exposure, currency risk management and performance of international equity funds. Pacific-Basin Finance Journal, 2004, 12, 333-357.	3.9	5
237	A FURTHER EXAMINATION OF THE PRICE AND VOLATILITY IMPACT OF STOCK DIVIDENDS AT EX-DATES*. Australian Economic Papers, 2005, 44, 248-268.	2.2	5
238	An Investigation of Conditional Autocorrelation and Cross-Autocorrelation in Emerging Markets. Review of Pacific Basin Financial Markets and Policies, 2005, 08, 467-499.	0.3	5
239	Conditional performance evaluation and the relevance of money flows for Australian international equity funds. Pacific-Basin Finance Journal, 2006, 14, 231-249.	3.9	5
240	Modelling return and conditional volatility exposures in global stock markets. Review of Quantitative Finance and Accounting, 2006, 27, 125-142.	1.6	5
241	EXPLORING THE LINK BETWEEN INFORMATION QUALITY AND SYSTEMATIC RISK. Journal of Financial Research, 2007, 30, 335-353.	1.2	5
242	The ex-date impact of special dividend announcements: A note. International Review of Financial Analysis, 2008, 17, 635-643.	6.6	5
243	Does Risk Aversion Vary with Decision-Frame? An Empirical Test Using Recent Game Show Data. Review of Behavioral Finance, 2009, 1, 44-61.	2.0	5
244	Tournament behavior in Australian superannuation funds: A non-parametric analysis. Global Finance Journal, 2009, 19, 307-322.	5.1	5
245	Do Australian hedge fund managers possess timing abilities?. Applied Financial Economics, 2009, 19, 27-38.	0.5	5
246	Testing seasonality in the liquidityâ€“return relation: Japanese evidence. Applied Economics Letters, 2010, 17, 951-954.	1.8	5
247	A Comparative Analysis of the Investment Characteristics of Alternative Gold Assets. SSRN Electronic Journal, 0, , .	0.4	5
248	Reported earnings and analyst forecasts as competing sources of information: A new approach. Australian Journal of Management, 2012, 37, 333-359.	2.2	5
249	Individual Financial Risk Tolerance and the Global Financial Crisis. SSRN Electronic Journal, 0, , .	0.4	5
250	The long- and short-run financial impacts of cross listing on Australian firms. Australian Journal of Management, 2013, 38, 81-98.	2.2	5
251	Non-nested tests of a GDP-augmented Famaâ€“French model versus a conditional Famaâ€“French model in the Australian stock market. International Review of Economics and Finance, 2014, 29, 627-638.	4.5	5
252	The Profitability of Pairs Trading Strategies: Distance, Cointegration, and Copula Methods. SSRN Electronic Journal, 0, , .	0.4	5

#	ARTICLE	IF	CITATIONS
253	Sub-optimal international portfolio allocations and the cost of capital. <i>Journal of Multinational Financial Management</i> , 2016, 35, 41-58.	2.3	5
254	Political connections and media slant. <i>International Review of Economics and Finance</i> , 2021, 74, 58-80.	4.5	5
255	Mean reversion and the forecasting of country betas. <i>Global Finance Journal</i> , 1999, 10, 231-245.	5.1	4
256	ALTERNATIVE BETA RISK ESTIMATORS IN EMERGING MARKETS: THE LATIN AMERICAN CASE. <i>International Finance Review</i> , 0, , 329-344.	0.6	4
257	The stock market impact of German reunification: international evidence. <i>Applied Financial Economics</i> , 2005, 15, 31-42.	0.5	4
258	Explaining mispricing with Fama's French factors: new evidence from the multiscaling approach. <i>Applied Financial Economics</i> , 2010, 20, 323-330.	0.5	4
259	Stock Liquidity Risk and the Cross-sectional Earnings>Returns Relationship. <i>Journal of Business Finance and Accounting</i> , 2016, 43, 1121-1141.	2.7	4
260	Short-selling pressure and last-resort debt finance: evidence from 144A high-yield risk-adjusted debt. <i>Accounting and Finance</i> , 2016, 56, 1149-1185.	3.2	4
261	Pitching research: "qualitative cousins" and the "extended family". <i>Accounting and Finance</i> , 2020, 60, 227-269.	3.2	4
262	Does takeover competition affect acquisition choices and bidding firm performance? Australian evidence. <i>Accounting and Finance</i> , 2020, 60, 3581-3619.	3.2	4
263	The impact of voluntary capital adequacy disclosure on bank lending and liquidity creation. <i>Accounting and Finance</i> , 2021, 61, 3915-3935.	3.2	4
264	A visualisation approach for pitching research. <i>Accounting and Finance</i> , 2021, 61, 5177-5197.	3.2	4
265	More on the use of research templates. <i>Accounting and Finance</i> , 0, , .	3.2	4
266	Book of Pitches: UQAPS 2017 Pitching Research Competition Final. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
267	Essential Tips on Refereeing for Academic Journals. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
268	The relationship between director independence, reputation and management earnings forecasts. <i>Corporate Ownership and Control</i> , 2008, 6, 404-419.	1.0	4
269	Macroeconomic News Announcements and the Role of Expectations: Evidence for US Bond, Stock and Foreign Exchange Markets. <i>World Scientific Studies in International Economics</i> , 2018, , 151-174.	0.0	4
270	An empirical test of arbitrage equilibrium with skewed asset returns: Australian evidence. <i>Asia Pacific Journal of Management</i> , 1993, 10, 195-211.	4.5	3



#	ARTICLE	IF	CITATIONS
271	A note on beta forecasting. Applied Economics Letters, 1997, 4, 77-78.	1.8	3
272	Bank exposures to interest-rate risk: the case of the Australian banking industry. Applied Economics Letters, 1997, 4, 737-739.	1.8	3
273	Global industry betas. Applied Economics Letters, 2003, 10, 21-26.	1.8	3
274	Censoring and its impact on multivariate testing of the Capital Asset Pricing Model. Applied Financial Economics, 2004, 14, 413-420.	0.5	3
275	Systematic liquidity in the long run. Applied Economics Letters, 2008, 4, 187-191.	0.2	3
276	Trading volume and information asymmetry: routine versus nonroutine earnings announcements in Australia. Applied Financial Economics, 2009, 19, 1737-1752.	0.5	3
277	Style analysis and dominant index timing: an application to Australian multi-sector managed funds. Applied Financial Economics, 2010, 20, 293-301.	0.5	3
278	Diamonds vs. Precious Metals: What Shines Brightest in Your Investment Portfolio?. SSRN Electronic Journal, 0, , .	0.4	3
279	Political constraints and trading strategy in times of market stress: Evidence from the chinese national social security fund. Finance Research Letters, 2016, 19, 217-221.	6.7	3
280	Noise Momentum Around the World. Abacus, 2018, 54, 79-104.	1.9	3
281	Book of Pitches: APPRC 2018 Pitching Research Competition Final. SSRN Electronic Journal, 0, , .	0.4	3
282	Did connected hedge funds benefit from bank bailouts during the financial crisis?. Journal of Banking and Finance, 2019, 107, 105605.	2.9	3
283	Size-€conditioned mandatory capital adequacy disclosure and bank intermediation. Accounting and Finance, 2020, 60, 4387-4417.	3.2	3
284	Does board independence constrain insider opportunism?. Australian Journal of Management, 2020, , 031289622094638.	2.2	3
285	Testing the Integration of the US and Chinese Stock Markets in a Fama-French Framework. Journal of Economic Integration, 2009, 24, 435-454.	1.2	3
286	Pitching Research -€  What, Why, How?. SSRN Electronic Journal, 0, , .	0.4	3
287	Pitching Research -€  100+ 'Rules of Engagement'. SSRN Electronic Journal, 0, , .	0.4	3
288	Default Risk, Size and the Business Cycle: Three Decades of Australian Asset Pricing Evidence. SSRN Electronic Journal, 0, , .	0.4	3

#	ARTICLE	IF	CITATIONS
289	Consumption versus market betas of Australian industry portfolios. Applied Economics Letters, 1998, 5, 513-517.	1.8	2
290	An Empirical Investigation of the Cross-Industry Variation in Mean Reversion of Australian Stock Betas. Pacific Accounting Review, 2001, 13, 1-16.	2.0	2
291	Correlations, integration and Hansen-Jagannathan bounds. Applied Financial Economics, 2004, 14, 1167-1180.	0.5	2
292	Profitability of Trading Rules in Futures Markets. Accounting Research Journal, 2005, 18, 83-92.	2.3	2
293	Announcements of bonus share options: Signalling of the quality of firms. Global Finance Journal, 2005, 16, 180-190.	5.1	2
294	An examination of conditional asset pricing models in the Australian equities market. Applied Economics Letters, 2007, 3, 307-312.	0.2	2
295	Style analysis, customized benchmarks, and managed funds: new evidence. Applied Economics Letters, 2008, 4, 253-258.	0.2	2
296	Asset growth and stock return: evidence in the Brazilian market. Revista Contabilidade E Financas, 2018, 29, 418-434.	0.4	2
297	Financial markets, innovation and regulation. European Journal of Finance, 2019, 25, 595-598.	3.1	2
298	Performance Persistence in Hedge Funds: Australian Evidence. SSRN Electronic Journal, 0, , .	0.4	2
299	Is There a Banking Risk Premium in the US Stock Market?. SSRN Electronic Journal, 0, , .	0.4	2
300	Sovereign Credit Risk Spill-Over to Domestic Firms. SSRN Electronic Journal, 0, , .	0.4	2
301	Pitching Research <sup>Â</sup> : A Resource Kit for Research Training Instructors. SSRN Electronic Journal, 0, , .	0.4	2
302	Effects of incentive pay on systemic risk: evidence from CEO compensation and CoVar. Empirical Economics, 2022, 63, 3289-3311.	3.0	2
303	A MULTIVARIATE TEST OF THE GENERALISED MEAN-LOWER PARTIAL MOMENT ASSET PRICING MODEL: AUSTRALIAN EVIDENCE. Accounting and Finance, 1992, 32, 61-74.	3.2	1
304	A DERIVATION OF THE CAPM FOR PEDAGOGICAL USE. Accounting and Finance, 1993, 33, 53-60.	3.2	1
305	An international market model and exchange rate risk: Australian evidence. Applied Economics Letters, 1999, 6, 77-80.	1.8	1
306	The Relevance of Investor Risk Classes in Ranking Fund Performance: An Application of the Extended Mean-Gini CAPM. Journal of Quantitative Economics, 2003, 1, 20-35.	0.7	1

#	ARTICLE	IF	CITATIONS
307	Fund Flows, MERs and Managed Fund Ratings Initiations. <i>Journal of Investing</i> , 2006, 15, 69-78.	0.2	1
308	Financial Constraints and Stock Returns - Evidence from Australia. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	1
309	The effects of forecast specificity on the asymmetric shortâ€window share market response to management earnings forecasts. <i>Accounting Research Journal</i> , 2009, 22, 237-261.	2.3	1
310	Location Decisions of Domestic and Foreign-Affiliated Financial Advisors: Australian Evidence. <i>Journal of Financial Services Research</i> , 2012, 42, 207-228.	1.5	1
311	A re-examination of the empirical performance of the Longstaff and Schwartz two-factor term structure model using real yield data. <i>Australian Journal of Management</i> , 2013, 38, 333-352.	2.2	1
312	A Contemporary View of Corporate Finance Theory, Empirical Evidence and Practice. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
313	The complementary role of cross-sectional and time-series information in forecasting stock returns. <i>Australian Journal of Management</i> , 2017, 42, 113-139.	2.2	1
314	Is the exâ€ante equity risk premium always positive? Evidence from a new conditional expectations model. <i>Accounting and Finance</i> , 2021, 61, 95-124.	3.2	1
315	Informational content of options around analyst recommendations. <i>International Journal of Managerial Finance</i> , 2022, 18, 445-465.	1.1	1
316	Responsible Science Matters. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
317	Conceptual Framework for Lending Money Outside Business Groups: Evidence from Poland. <i>Springer Proceedings in Business and Economics</i> , 2019, , 71-80.	0.3	1
318	Pitching Research: Insights and Reflections from using a Web Portal in a Doctoral Course Exercise. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
319	Exchange Rate Exposure, Foreign Currency Derivatives and the Introduction of the Euro: French Evidence. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
320	Mean-Variance Optimization Still Works! A Bayesian Methodology with Vine Copulas. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
321	Profiling Ethical Investors. <i>Profiles in Operations Research</i> , 2015, , 23-52.	0.4	1
322	Industry market reaction to natural disasters: do firm characteristics and disaster magnitude matter?. <i>Natural Hazards</i> , 2022, 111, 2963.	3.4	1
323	Nonlinear limits to arbitrage. <i>Journal of Futures Markets</i> , 0, , .	1.8	1
324	A Note on the Evaluation of Corporate Investment Projects with Unequal Lives. <i>Financial Management</i> , 1993, 22, 20.	2.7	0

#	ARTICLE	IF	CITATIONS
325	Taxation and Black's Zero-Beta Strategy Revisited. <i>Financial Analysts Journal</i> , 2001, 57, 57-65.	3.0	0
326	Decomposing the Effect of Consumer Sentiment News - Evidence from US Stock and Stock Index Futures Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
327	Cointegration and Relative Value Arbitrage. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
328	New Evidence on National Culture and Bank Capital Structure. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
329	How Do Portfolio Weighting Schemes Affect Commodity Futures Risk Premia?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
330	Cointegration and Relative Value Arbitrage. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
331	Factors affecting the birth and fund flows of CTAs. <i>Australian Journal of Management</i> , 2016, 41, 324-352.	2.2	0
332	Further evidence on idiosyncratic risk and REIT pricing: a cross-country analysis. <i>Accounting Research Journal</i> , 2016, 29, 34-58.	2.3	0
333	The Impact of Audit Quality in Rights Offerings. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	0
334	Too-Big-To-Lend? Capital Adequacy and Intermediation. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
335	Market Response of US Equities to Domestic Natural Disasters: Industry-Based Evidence. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	0
336	Do brokers' recommendation changes generate brokerage? Evidence from a central limit order market. <i>Accounting and Finance</i> , 2019, 59, 115-142.	3.2	0
337	The impact of audit quality in rights offerings. <i>Accounting and Finance</i> , 2020, 60, 2007-2037.	3.2	0
338	Pairs trading and idiosyncratic cash flow risk. <i>Accounting and Finance</i> , 2021, 61, 3171-3206.	3.2	0
339	The strategic allocation to style-integrated portfolios of commodity futures. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
340	A Selectivity Corrected Time Varying Beta Estimator. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
341	Do Sovereign Credit Assessments Destabilize Equity Markets during Periods of Financial Crisis?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
342	Realized moments and the cross-sectional stock returns around earnings announcements. <i>International Review of Economics and Finance</i> , 2022, 79, 408-427.	4.5	0

#	ARTICLE	IF	CITATIONS
343	The strategic allocation to style-integrated portfolios of commodity futures. Journal of Commodity Markets, 2022, 28, 100259.	2.1	0