

# Robert W Faff

## List of Publications by Year in descending order

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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	Informational content of options around analyst recommendations. International Journal of Managerial Finance, 2022, 18, 445-465.	1.1	1
2	Industry market reaction to natural disasters: do firm characteristics and disaster magnitude matter?. Natural Hazards, 2022, 111, 2963.	3.4	1
3	Effects of incentive pay on systemic risk: evidence from CEO compensation and CoVar. Empirical Economics, 2022, 63, 3289-3311.	3.0	2
4	Realized moments and the cross-sectional stock returns around earnings announcements. International Review of Economics and Finance, 2022, 79, 408-427.	4.5	0
5	The strategic allocation to style-integrated portfolios of commodity futures. Journal of Commodity Markets, 2022, 28, 100259.	2.1	0
6	The impact of voluntary capital adequacy disclosure on bank lending and liquidity creation. Accounting and Finance, 2021, 61, 3915-3935.	3.2	4
7	Using abnormal analyst coverage to unlock new evidence on stock price crash risk. Accounting and Finance, 2021, 61, 1557-1588.	3.2	7
8	Pairs trading and idiosyncratic cash flow risk. Accounting and Finance, 2021, 61, 3171-3206.	3.2	0
9	Pitching research for engagement and impact: a simple tool and illustrative examples. Accounting and Finance, 2021, 61, 3329-3383.	3.2	8
10	Social trust and the speed of corporate leverage adjustment: evidence from around the globe. Accounting and Finance, 2021, 61, 3261-3303.	3.2	17
11	Institutional investor horizon and bank risk-taking. Journal of Corporate Finance, 2021, 66, 101794.	5.5	21
12	Is the exâ€ante equity risk premium always positive? Evidence from a new conditional expectations model. Accounting and Finance, 2021, 61, 95-124.	3.2	1
13	Institutional ownership and corporate risk-taking in Japanese listed firms. Applied Economics, 2021, 53, 1899-1914.	2.2	22
14	A visualisation approach for pitching research. Accounting and Finance, 2021, 61, 5177-5197.	3.2	4
15	Political connections and media slant. International Review of Economics and Finance, 2021, 74, 58-80.	4.5	5
16	Relative bond-stock liquidity and capital structure choices. Journal of Corporate Finance, 2021, 69, 102026.	5.5	8
17	Business shocks and corporate leverage. Journal of Banking and Finance, 2021, 131, 106208.	2.9	7
18	Pitching research: â€qualitative cousinsâ€™ and the â€extended familyâ€™. Accounting and Finance, 2020, 60, 227-269.	3.2	4

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19	The impact of audit quality in rights offerings. <i>Accounting and Finance</i> , 2020, 60, 2007-2037.	3.2	0
20	Does takeover competition affect acquisition choices and bidding firm performance? Australian evidence. <i>Accounting and Finance</i> , 2020, 60, 3581-3619.	3.2	4
21	Size-conditioned mandatory capital adequacy disclosure and bank intermediation. <i>Accounting and Finance</i> , 2020, 60, 4387-4417.	3.2	3
22	Market response of US equities to domestic natural disasters: industry-based evidence. <i>Accounting and Finance</i> , 2020, 60, 3875-3904.	3.2	8
23	Does board independence constrain insider opportunism?. <i>Australian Journal of Management</i> , 2020, , 031289622094638.	2.2	3
24	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
25	Evidence of strategic information uncertainty around opportunistic insider purchases. <i>Journal of Banking and Finance</i> , 2020, 117, 105821.	2.9	6
26	Did connected hedge funds benefit from bank bailouts during the financial crisis?. <i>Journal of Banking and Finance</i> , 2019, 107, 105605.	2.9	3
27	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
28	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
29	Trusting Clients™ Financial Risk Tolerance Survey Scores. <i>Financial Analysts Journal</i> , 2019, 75, 91-104.	3.0	16
30	Predicting corporate bankruptcy: What matters?. <i>International Review of Economics and Finance</i> , 2019, 62, 1-19.	4.5	41
31	Financial markets, innovation and regulation. <i>European Journal of Finance</i> , 2019, 25, 595-598.	3.1	2
32	Is Financial Flexibility a Priced Factor in the Stock Market?. <i>Financial Review</i> , 2019, 54, 345-375.	1.8	7
33	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
34	Individualistic cultures and crash risk. <i>European Financial Management</i> , 2019, 25, 622-654.	2.9	41
35	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
36	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

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37	Noise Momentum Around the World. <i>Abacus</i> , 2018, 54, 79-104.	1.9	3
38	New evidence on sovereign to corporate credit rating spill-overs. <i>International Review of Financial Analysis</i> , 2018, 55, 209-225.	6.6	13
39	New evidence on national culture and bank capital structure. <i>Pacific-Basin Finance Journal</i> , 2018, 50, 41-64.	3.9	42
40	A specialised volatility index for the new GICS sector - Real estate. <i>Economic Modelling</i> , 2018, 70, 438-446.	3.8	7
41	Market Response of US Equities to Domestic Natural Disasters: Industry-Based Evidence. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	0
42	Asset growth and stock return: evidence in the Brazilian market. <i>Revista Contabilidade E Financas</i> , 2018, 29, 418-434.	0.4	2
43	Pitching non-English language research: A dual-language application of the Pitching Research Framework. <i>Contabilitate Åi InformaticÅf De Gestiune</i> , 2018, 12, 266-290.	0.5	7
44	Applications of â€Pitching Researchâ€™™ in an Emerging Economies Research Journal: Insights and Reflections. <i>Journal of Sustainable Business and Management Solutions in Emerging Economies</i> , 2018, 23, 1.	0.6	8
45	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
46	The Financial Performance of Socially Responsible Investments: Insights from the Intertemporal CAPM. <i>Journal of Business Ethics</i> , 2017, 146, 353-364.	6.0	15
47	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
48	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
49	Hitting SKEW for SIX. <i>Economic Modelling</i> , 2017, 64, 449-464.	3.8	13
50	The Impact of Audit Quality in Rights Offerings. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	0
51	Fantasy Pitching. <i>Contabilitate Åi InformaticÅf De Gestiune</i> , 2017, 16, 360-379.	0.5	11
52	New Evidence on National Culture and Bank Capital Structure. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
53	Cointegration and Relative Value Arbitrage. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
54	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

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55	Sub-optimal international portfolio allocations and the cost of capital. <i>Journal of Multinational Financial Management</i> , 2016, 35, 41-58.	2.3	5
56	Factors affecting the birth and fund flows of CTAs. <i>Australian Journal of Management</i> , 2016, 41, 324-352.	2.2	0
57	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
58	A contemporary view of corporate finance theory, empirical evidence and practice. <i>Australian Journal of Management</i> , 2016, 41, 662-686.	2.2	13
59	The profitability of pairs trading strategies: distance, cointegration and copula methods. <i>Quantitative Finance</i> , 2016, 16, 1541-1558.	1.7	96
60	Political constraints and trading strategy in times of market stress: Evidence from the chinese national social security fund. <i>Finance Research Letters</i> , 2016, 19, 217-221.	6.7	3
61	Deviation from target capital structure, cost of equity and speed of adjustment. <i>Journal of Corporate Finance</i> , 2016, 39, 99-120.	5.5	86
62	Do corporate policies follow a life-cycle?. <i>Journal of Banking and Finance</i> , 2016, 69, 95-107.	2.9	124
63	Shortâ€selling pressure and lastâ€resort debt finance: evidence from 144A highâ€yield riskâ€adjusted debt. <i>Accounting and Finance</i> , 2016, 56, 1149-1185.	3.2	4
64	Further evidence on idiosyncratic risk and REIT pricing: a cross-country analysis. <i>Accounting Research Journal</i> , 2016, 29, 34-58.	2.3	0
65	Enhancing meanâ€variance portfolio selection by modeling distributional asymmetries. <i>Journal of Economics and Business</i> , 2016, 85, 49-72.	2.7	50
66	CEO overconfidence and corporate debt maturity. <i>Journal of Corporate Finance</i> , 2016, 36, 93-110.	5.5	148
67	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
68	Financial constraints and dividend policy. <i>Australian Journal of Management</i> , 2016, 41, 484-507.	2.2	22
69	A simple template for pitching research. <i>Accounting and Finance</i> , 2015, 55, 311-336.	3.2	79
70	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
71	Corporate governance, firm value and risk: Past, present, and future. <i>Pacific-Basin Finance Journal</i> , 2015, 35, 1-12.	3.9	53
72	Individual financial risk tolerance and the global financial crisis. <i>Accounting and Finance</i> , 2015, 55, 165-185.	3.2	62

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73	Injecting liquidity into liquidity research. <i>Pacific-Basin Finance Journal</i> , 2015, 35, 533-540.	3.9	13
74	Do Sovereign Re-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
75	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
76	Profiling Ethical Investors. <i>Profiles in Operations Research</i> , 2015, , 23-52.	0.4	1
77	A Comparative Analysis of the Investment Characteristics of Alternative Gold Assets. <i>Abacus</i> , 2014, 50, 76-92.	1.9	29
78	The role of board gender on the profitability of insider trading. <i>International Journal of Accounting and Information Management</i> , 2014, 22, 180-193.	3.8	14
79	Market discipline and bank risk taking. <i>Australian Journal of Management</i> , 2014, 39, 327-350.	2.2	26
80	Disciplinary tools and bank risk exposure. <i>Pacific-Basin Finance Journal</i> , 2014, 26, 37-64.	3.9	28
81	Corporate social responsibility and CEO compensation revisited: Do disaggregation, market stress, gender matter?. <i>Journal of Economics and Business</i> , 2014, 72, 84-103.	2.7	72
82	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
83	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
84	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
85	Fifty years of finance research in the Asia Pacific Basin. <i>Accounting and Finance</i> , 2014, 54, 335-363.	3.2	75
86	Non-nested tests of a GDP-augmented Fama-French model versus a conditional Fama-French model in the Australian stock market. <i>International Review of Economics and Finance</i> , 2014, 29, 627-638.	4.5	5
87	Exploring the Moderating Role of Growth Options on the Relation between Board Characteristics and Management Earnings Forecasts. <i>Corporate Governance: an International Review</i> , 2013, 21, 314-333.	2.4	14
88	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
89	What drives the commodity price beta of oil industry stocks?. <i>Energy Economics</i> , 2013, 37, 1-15.	12.1	9
90	An Empirical Study of the World Price of Sustainability. <i>Journal of Business Ethics</i> , 2013, 114, 297-310.	6.0	37

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91	Reprint of: Stock salience and the asymmetric market effect of consumer sentiment news. Journal of Banking and Finance, 2013, 37, 4488-4500.	2.9	8
92	Diminishing marginal returns from R&D investment: evidence from manufacturing firms. Applied Economics, 2013, 45, 611-622.	2.2	20
93	A re-examination of the empirical performance of the Longstaff and Schwartz two-factor term structure model using real yield data. Australian Journal of Management, 2013, 38, 333-352.	2.2	1
94	Canonical vine copulas in the context of modern portfolio management: Are they worth it?. Journal of Banking and Finance, 2013, 37, 3085-3099.	2.9	126
95	Does board structure in banks really affect their performance?. Journal of Banking and Finance, 2013, 37, 1573-1589.	2.9	433
96	Liquidity in asset pricing: New Australian evidence using low-frequency data. Australian Journal of Management, 2013, 38, 375-400.	2.2	32
97	The long- and short-run financial impacts of cross listing on Australian firms. Australian Journal of Management, 2013, 38, 81-98.	2.2	5
98	Mickey Mouse and the IDioT principle for assessing research contribution: discussion of the relationship between investment and conditional cash flow volatility ambiguous, asymmetric or both? Accounting and Finance, 2013, 53, 949-960.	3.2	8
99	Financial Inflexibility and the Value Premium. International Review of Finance, 2013, 13, 327-344.	1.9	7
100	Do high and low-ranked sustainability stocks perform differently?. International Journal of Accounting and Information Management, 2013, 21, 116-132.	3.8	44
101	Reported earnings and analyst forecasts as competing sources of information: A new approach. Australian Journal of Management, 2012, 37, 333-359.	2.2	5
102	Rights Offerings, Subscription Period, Shareholder Takeup, and Liquidity. Journal of Financial and Quantitative Analysis, 2012, 47, 213-239.	3.5	23
103	Determinants of bond spreads: evidence from credit derivatives of Australian firms. Australian Journal of Management, 2012, 37, 29-46.	2.2	8
104	Profiling socially responsible investors: Australian evidence. Australian Journal of Management, 2012, 37, 189-209.	2.2	58
105	Stock salience and the asymmetric market effect of consumer sentiment news. Journal of Banking and Finance, 2012, 36, 3289-3301.	2.9	57
106	Location Decisions of Domestic and Foreign-Affiliated Financial Advisors: Australian Evidence. Journal of Financial Services Research, 2012, 42, 207-228.	1.5	1
107	Corporate philanthropy: Insights from the 2008 Wenchuan Earthquake in China. Pacific-Basin Finance Journal, 2012, 20, 363-377.	3.9	66
108	ARE PAIRS TRADING PROFITS ROBUST TO TRADING COSTS?. Journal of Financial Research, 2012, 35, 261-287.	1.2	99

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109	Competitive valuation effects of Australian IPOs. <i>International Review of Financial Analysis</i> , 2012, 24, 74-83.	6.6	7
110	The Global Financial Crisis: some attributes and responses. <i>Accounting and Finance</i> , 2012, 52, 1-7.	3.2	23
111	Is default risk priced in Australian equity? Exploring the role of the business cycle. <i>Australian Journal of Management</i> , 2011, 36, 217-246.	2.2	15
112	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
113	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
114	Introduction: 50th Anniversary Issue of <i>Accounting &amp; Finance</i> . <i>Accounting and Finance</i> , 2011, 51, 1-1.	3.2	6
115	ARE WATCH PROCEDURES A CRITICAL INFORMATIONAL EVENT IN THE CREDIT RATINGS PROCESS? AN EMPIRICAL INVESTIGATION. <i>Journal of Financial Research</i> , 2011, 34, 617-640.	1.2	7
116	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
117	Women and risk tolerance in an aging world. <i>International Journal of Accounting and Information Management</i> , 2011, 19, 100-117.	3.8	22
118	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
119	The equity and efficiency of the Australian share market with respect to director trading. <i>Accounting Research Journal</i> , 2010, 23, 5-19.	2.3	15
120	Does Simple Pairs Trading Still Work?. <i>Financial Analysts Journal</i> , 2010, 66, 83-95.	3.0	159
121	Corporate usage of financial derivatives, information asymmetry, and insider trading. <i>Journal of Futures Markets</i> , 2010, 30, 25-47.	1.8	6
122	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
123	Asymmetry and time variation in exchange rate exposure. <i>International Journal of Commerce and Management</i> , 2010, 20, 276-295.	0.5	10
124	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
125	Style analysis and dominant index timing: an application to Australian multi-sector managed funds. <i>Applied Financial Economics</i> , 2010, 20, 293-301.	0.5	3
126	Does the type of derivative instrument used by companies impact firm value?. <i>Applied Economics Letters</i> , 2010, 17, 681-683.	1.8	17



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127	Performance persistence in hedge funds: Australian evidence. <i>Journal of International Financial Markets, Institutions and Money</i> , 2010, 20, 346-362.	4.2	10
128	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
129	Variations in sovereign credit quality assessments across rating agencies. <i>Journal of Banking and Finance</i> , 2010, 34, 1327-1343.	2.9	129
130	Liquidity and stock returns in Japan: New evidence. <i>Pacific-Basin Finance Journal</i> , 2010, 18, 90-115.	3.9	62
131	Asymmetry in return and volatility spillover between equity and bond markets in Australia. <i>Pacific-Basin Finance Journal</i> , 2010, 18, 272-289.	3.9	86
132	Financial constraints and stock returns – Evidence from Australia. <i>Pacific-Basin Finance Journal</i> , 2010, 18, 306-318.	3.9	19
133	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
134	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
135	Testing seasonality in the liquidity–return relation: Japanese evidence. <i>Applied Economics Letters</i> , 2010, 17, 951-954.	1.8	5
136	Financial Constraints and Stock Returns - Evidence from Australia. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	1
137	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
138	Testing for asymmetric effects in the accrual anomaly using piecewise linear regressions. <i>Pacific Accounting Review</i> , 2009, 21, 5-25.	2.0	11
139	Fund Size, Transaction Costs and Performance: Size Matters!. <i>Australian Journal of Management</i> , 2009, 34, 73-96.	2.2	28
140	Are the Fama’s 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
141	Does Risk Aversion Vary with Decision-Frame? An Empirical Test Using Recent Game Show Data. <i>Review of Behavioral Finance</i> , 2009, 1, 44-61.	2.0	5
142	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
143	Corporate Sustainability Performance and Idiosyncratic Risk: A Global Perspective. <i>Financial Review</i> , 2009, 44, 213-237.	1.8	426
144	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

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145	Trading volume and information asymmetry: routine versus nonroutine earnings announcements in Australia. <i>Applied Financial Economics</i> , 2009, 19, 1737-1752.	0.5	3
146	Tournament behavior in Australian superannuation funds: A non-parametric analysis. <i>Global Finance Journal</i> , 2009, 19, 307-322.	5.1	5
147	Default risk and equity returns: Australian evidence. <i>Pacific-Basin Finance Journal</i> , 2009, 17, 580-593.	3.9	30
148	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
149	Do Australian hedge fund managers possess timing abilities?. <i>Applied Financial Economics</i> , 2009, 19, 27-38.	0.5	5
150	Does Risk Aversion Vary with Decision Frame? An Empirical Test Using Recent Game Show Data. <i>Review of Behavioral Finance</i> , 2009, 1, 44-61.	2.0	13
151	The effects of forecast specificity on the asymmetric short-window share market response to management earnings forecasts. <i>Accounting Research Journal</i> , 2009, 22, 237-261.	2.3	1
152	Nonlinear linkages between financial risk tolerance and demographic characteristics. <i>Applied Economics Letters</i> , 2009, 16, 1329-1332.	1.8	32
153	Testing the Integration of the US and Chinese Stock Markets in a Fama-French Framework. <i>Journal of Economic Integration</i> , 2009, 24, 435-454.	1.2	3
154	Does oil move equity prices? A global view. <i>Energy Economics</i> , 2008, 30, 986-997.	12.1	448
155	Evidence of feedback trading with Markov switching regimes. <i>Review of Quantitative Finance and Accounting</i> , 2008, 30, 133-151.	1.6	21
156	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
157	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
158	ON THE LINKAGE BETWEEN FINANCIAL RISK TOLERANCE AND RISK AVERSION. <i>Journal of Financial Research</i> , 2008, 31, 1-23.	1.2	81
159	Rights offerings, takeup, renounceability, and underwriting status. <i>Journal of Financial Economics</i> , 2008, 89, 328-346.	9.0	66
160	Point and Figure charting: A computational methodology and trading rule performance in the S&P 500 futures market. <i>International Review of Financial Analysis</i> , 2008, 17, 198-217.	6.6	7
161	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
162	The ex-date impact of special dividend announcements: A note. <i>International Review of Financial Analysis</i> , 2008, 17, 635-643.	6.6	5

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163	Style drift and fund performance in up and down markets: Australian evidence. <i>Applied Economics Letters</i> , 2008, 4, 395-398.	0.2	7
164	Systematic liquidity in the long run. <i>Applied Economics Letters</i> , 2008, 4, 187-191.	0.2	3
165	Asia-Pacific banks risk exposures: pre and post the Asian financial crisis. <i>Applied Financial Economics</i> , 2008, 18, 431-449.	0.5	6
166	Style analysis, customized benchmarks, and managed funds: new evidence. <i>Applied Economics Letters</i> , 2008, 4, 253-258.	0.2	2
167	The relationship between director independence, reputation and management earnings forecasts. <i>Corporate Ownership and Control</i> , 2008, 6, 404-419.	1.0	4
168	Management earnings forecasts in a continuous disclosure environment. <i>Pacific Accounting Review</i> , 2007, 19, 5-30.	2.0	26
169	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
170	Are the Fama-French Factors Proxying Default Risk?. <i>Australian Journal of Management</i> , 2007, 32, 223-249.	2.2	85
171	An examination of conditional asset pricing models in the Australian equities market. <i>Applied Economics Letters</i> , 2007, 3, 307-312.	0.2	2
172	The relationship between implied volatility and autocorrelation. <i>International Journal of Managerial Finance</i> , 2007, 3, 191-196.	1.1	18
173	Market conditions and the optimal IPO allocation mechanism in China. <i>Pacific-Basin Finance Journal</i> , 2007, 15, 121-139.	3.9	38
174	The Information Content of Australian Managed Fund Ratings. <i>Journal of Business Finance and Accounting</i> , 2007, 34, 1528-1547.	2.7	8
175	EXPLORING THE LINK BETWEEN INFORMATION QUALITY AND SYSTEMATIC RISK. <i>Journal of Financial Research</i> , 2007, 30, 335-353.	1.2	5
176	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
177	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
178	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
179	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
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