

David R Gallagher

List of Publications by Year in descending order

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93
papers

1,263
citations

471509

17
h-index

501196

28
g-index

95
all docs

95
docs citations

95
times ranked

562
citing authors

#	ARTICLE	IF	CITATIONS
1	Tracking S&P 500 Index Funds. <i>Journal of Portfolio Management</i> , 2001, 28, 44-55.	0.6	149
2	Portfolio Concentration and Investment Manager Performance. <i>International Review of Finance</i> , 2005, 5, 149-174.	1.9	88
3	Governance through Trading: Institutional Swing Trades and Subsequent Firm Performance. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 427-458.	3.5	66
4	Individual Investors and Broker Types. <i>Journal of Financial and Quantitative Analysis</i> , 2014, 49, 431-451.	3.5	59
5	Trading behaviour and the performance of daily institutional trades. <i>Accounting and Finance</i> , 2006, 46, 125-147.	3.2	46
6	Portfolio pumping: An examination of investment manager quarter-end trading and impact on performance. <i>Pacific-Basin Finance Journal</i> , 2009, 17, 1-27.	3.9	41
7	Portfolio selection, diversification and fund-of-funds: a note. <i>Accounting and Finance</i> , 2005, 45, 185-197.	3.2	40
8	Visualising Changes in Fund Manager Holdings in Two and a Half-Dimensions. <i>Information Visualization</i> , 2004, 3, 227-244.	1.9	38
9	Investment manager characteristics, strategy, top management changes and fund performance. <i>Accounting and Finance</i> , 2003, 43, 283-309.	3.2	35
10	Attribution of investment performance: an analysis of Australian pooled superannuation funds*. <i>Accounting and Finance</i> , 2001, 41, 41-62.	3.2	34
11	Size and investment performance: a research note. <i>Abacus</i> , 2005, 41, 55-65.	1.9	34
12	The Index Tracking Strategies of Passive and Enhanced Index Equity Funds. <i>Australian Journal of Management</i> , 2005, 30, 23-55.	2.2	31
13	Dissecting anomalies in the Australian stock market. <i>Australian Journal of Management</i> , 2013, 38, 353-373.	2.2	31
14	Is Index Performance Achievable? An Analysis of Australian Equity Index Funds. <i>Abacus</i> , 2002, 38, 200-214.	1.9	30
15	Fund Size, Transaction Costs and Performance: Size Matters!. <i>Australian Journal of Management</i> , 2009, 34, 73-96.	2.2	28
16	Institutional Dividend Clienteles Under an Imputation Tax System. <i>Journal of Business Finance and Accounting</i> , 2011, 38, 198-224.	2.7	26
17	Institutional trading and share returns. <i>Journal of Banking and Finance</i> , 2011, 35, 3383-3399.	2.9	23
18	Tactical Asset Allocation: Australian Evidence. <i>Australian Journal of Management</i> , 2005, 30, 261-282.	2.2	21

#	ARTICLE	IF	CITATIONS
19	Style Drift and Portfolio Management for Active Australian Equity Funds. Australian Journal of Management, 2008, 32, 387-418.	2.2	21
20	Portfolio Quality and Mutual Fund Performance. International Review of Finance, 2014, 14, 485-521.	1.9	21
21	Institutional trading around the ex-dividend day. Australian Journal of Management, 2016, 41, 299-323.	2.2	20
22	International equity funds, performance, and investor flows: Australian evidence. Journal of Multinational Financial Management, 2004, 14, 81-95.	2.3	18
23	Industry concentration, excess returns and innovation in Australia. Accounting and Finance, 2015, 55, 443-466.	3.2	18
24	Seasonality in Fund Performance: An Examination of the Portfolio Holdings and Trades of Investment Managers. Journal of Business Finance and Accounting, 2006, 33, 1240-1266.	2.7	17
25	Benchmarking benchmarks: measuring characteristic selectivity using portfolio holdings data. Accounting and Finance, 2008, 48, 761-781.	3.2	16
26	Quality investing in an Australian context. Australian Journal of Management, 2014, 39, 615-643.	2.2	15
27	The Use of Derivatives by Investment Managers and Implications for Portfolio Performance and Risk*. International Review of Finance, 2005, 5, 1-29.	1.9	14
28	Further analysis of the liquidity and information components of institutional orders: Active versus passive funds. Pacific-Basin Finance Journal, 2006, 14, 439-452.	3.9	14
29	Active investment manager portfolios and preferences for stock characteristics. Accounting and Finance, 2006, 46, 169-190.	3.2	14
30	Do active fund managers care about capital gains tax efficiency?. Pacific-Basin Finance Journal, 2009, 17, 257-270.	3.9	14
31	The Performance of Active Australian Bond Funds. Australian Journal of Management, 2002, 27, 163-185.	2.2	13
32	Are active fund managers collectors of private information or fast interpreters of public information?. Accounting and Finance, 2010, 50, 635-662.	3.2	13
33	Out-of-sample stock return predictability in Australia. Australian Journal of Management, 2012, 37, 461-479.	2.2	13
34	Top Management Turnover: An Analysis of Active Australian Investment Managers. Australian Journal of Management, 2004, 29, 243-274.	2.2	12
35	Cross-region and cross-sector asset allocation with regimes. Accounting and Finance, 2014, 54, 809-846.	3.2	12
36	Alpha generation in portfolio management: Long-run Australian equity fund evidence. Australian Journal of Management, 2016, 41, 107-140.	2.2	10

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37	Investment Manager Skill in Small-Cap Equities. SSRN Electronic Journal, 2005, , .	0.4	8
38	Momentum investing and the asset allocation decision. Accounting and Finance, 2007, 47, 571-598.	3.2	8
39	Alpha Generation in Portfolio Management: Long-Run Australian Equity Fund Evidence. SSRN Electronic Journal, 0, , .	0.4	8
40	Institutional Trading and Share Returns. SSRN Electronic Journal, 0, , .	0.4	8
41	Investment Manager Characteristics, Strategy, Top Management Changes and Fund Performance. SSRN Electronic Journal, 2003, , .	0.4	7
42	Top Management Turnover: An Examination of Portfolio Holdings and Fund Performance. Australian Journal of Management, 2006, 31, 265-292.	2.2	7
43	Fund Size, Transaction Costs and Performance: Size Matters!. SSRN Electronic Journal, 0, , .	0.4	7
44	Global Equity Fund Performance: An Attribution Approach. Financial Analysts Journal, 2017, 73, 56-71.	3.0	7
45	Portfolio Pumping: An Examination of Investment Manager Quarter-End Trading and Impact on Performance. SSRN Electronic Journal, 2005, , .	0.4	6
46	Follow the leader: fund managers trading in signal strength sequence*. Accounting and Finance, 2011, 51, 684-710.	3.2	6
47	Thirty Years of Published Research in the Australian Journal of Management. Australian Journal of Management, 2006, 31, 141-160.	2.2	5
48	Do Active Fund Managers Care about Capital Gains Tax Efficiency?. SSRN Electronic Journal, 2007, , .	0.4	5
49	Institutional investment flows and the determinants of top fund manager turnover. Accounting and Finance, 2007, 47, 243-266.	3.2	5
50	The State of Origin of Australian Equity: Does Active Fund Manager Location Matter?. Australian Journal of Management, 2008, 32, 503-523.	2.2	5
51	Taxes, Order Imbalance and Abnormal Returns around the ex-dividend day. International Review of Finance, 2018, 18, 379-409.	1.9	5
52	The implications of blending specialist active equity fund management. Journal of Asset Management, 2006, 7, 31-48.	1.5	4
53	Testing the effect of portfolio holdings disclosure in an environment absent of mandatory disclosure. Accounting and Finance, 2017, 57, 101-116.	3.2	4
54	Institutional Trading Around the Ex-Dividend Day. SSRN Electronic Journal, 0, , .	0.4	4

#	ARTICLE	IF	CITATIONS
55	Broker recommendations and Australian small cap equity fund management. Accounting and Finance, 2011, 51, 893-922.	3.2	3
56	Does portfolio emulation outperform its target funds?. Australian Journal of Management, 2013, 38, 401-427.	2.2	3
57	In-house asset management in the Australian superannuation industry. Accounting and Finance, 2019, 59, 615-655.	3.2	3
58	Identifying Hedge Fund Skill by Using Peer Cohorts. Financial Analysts Journal, 2021, 77, 97-123.	3.0	3
59	Further Analysis of the Liquidity and Information Components of Institutional Orders: Active versus Passive Funds. SSRN Electronic Journal, 2005, , .	0.4	2
60	Style Drift and Portfolio Management for Active Australian Equity Funds. SSRN Electronic Journal, 2007, , .	0.4	2
61	Taxes, Price Pressure and Order Imbalance around the Ex-Dividend Day. SSRN Electronic Journal, 0, , .	0.4	2
62	A new perspective on performance persistence: evidence using portfolio holdings. Accounting and Finance, 2018, 58, 91-125.	3.2	2
63	Which institutional investor types are the most informed?. Accounting and Finance, 2019, 59, 449-480.	3.2	2
64	The effect of data availability in measuring fund managers' after-tax alphas. Accounting and Finance, 2019, 59, 411-448.	3.2	2
65	How much does tax erode fund excess returns?. Accounting and Finance, 2020, 60, 3407-3446.	3.2	2
66	Top Management Turnover: An Analysis of Active Australian Investment Managers. SSRN Electronic Journal, 0, , .	0.4	2
67	Momentum Investing and the Asset Allocation Decision. SSRN Electronic Journal, 0, , .	0.4	2
68	The Value of Alpha Forecasts in Portfolio Construction. Australian Journal of Management, 2009, 34, 97-121.	2.2	1
69	A model of emulation funds. Accounting and Finance, 2015, 55, 717-748.	3.2	1
70	How has the Relevance of Institutional Brokerage Changed?. International Review of Finance, 2016, 16, 499-524.	1.9	1
71	Trading Behaviour and the Performance of Daily Institutional Trades. SSRN Electronic Journal, 0, , .	0.4	1
72	Capacity Constraints in Hedge Funds: The Relation Between Fund Performance and Cohort Size. Financial Analysts Journal, 0, , 1-21.	3.0	1

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73	Global Equity Fund Performance: An Attribution Approach. SSRN Electronic Journal, 2015, , .	0.4	0
74	A New Perspective on Performance Persistence: Evidence Using Portfolio Holdings. SSRN Electronic Journal, 0, , .	0.4	0
75	Style factor timing: An application to the portfolio holdings of US fund managers. Australian Journal of Management, 2015, 40, 318-350.	2.2	0
76	Global Equity Fund Performance: An Attribution Approach. SSRN Electronic Journal, 0, , .	0.4	0
77	Are funds true to label? A note on matching qualitative and quantitative information. Australian Journal of Management, 2017, 42, 296-307.	2.2	0
78	Testing the effect of portfolio holdings disclosure in an environment absent of mandatory disclosure. Accounting and Finance, 2017, 57, 113-129.	3.2	0
79	Capacity Constraints in Hedge Funds: The Impact of Cohort Size on Fund Performance. SSRN Electronic Journal, 0, , .	0.4	0
80	Global equity fund performance adjusted for equity and currency factors. Accounting and Finance, 0, , .	3.2	0
81	Institutional Investment Flows and the Determinants of Top Fund Manager Turnover. SSRN Electronic Journal, 0, , .	0.4	0
82	Security Timing Ability and Fund Manager Performance. SSRN Electronic Journal, 0, , .	0.4	0
83	The Value of Alpha Forecasts in Portfolio Construction. SSRN Electronic Journal, 0, , .	0.4	0
84	Follow the Leader: The Cause and Consequences of Fund Managers Trading in Signal-Strength Sequence. SSRN Electronic Journal, 0, , .	0.4	0
85	Broker Recommendations and Australian Small-Cap Equity Fund Management. SSRN Electronic Journal, 0, , .	0.4	0
86	Industry Concentration and Excess Returns in Australian Equity Markets. SSRN Electronic Journal, 0, , .	0.4	0
87	Does Portfolio Emulation Outperform its Target Funds?. SSRN Electronic Journal, 0, , .	0.4	0
88	Why Do Institutional Investors Use Reputable Brokers?. SSRN Electronic Journal, 0, , .	0.4	0
89	Are Funds True to Label?: Matching Qualitative and Quantitative Information. SSRN Electronic Journal, 0, , .	0.4	0
90	Testing the Effect of Portfolio Holdings Disclosure in an Environment Absent of Mandatory Disclosure. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
91	Are Funds True to Label? Matching Qualitative and Quantitative Information Internet Appendix. SSRN Electronic Journal, 0, , .	0.4	0
92	How Much Does Tax Erode Fund Alpha?. SSRN Electronic Journal, 0, , .	0.4	0
93	Global Equity Fund Performance Evaluation with Equity and Currency Style Factors. SSRN Electronic Journal, 0, , .	0.4	0