

# Parlindungan Simbolon

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10192830/publications.pdf>

Version: 2024-02-01

261  
papers

9,279  
citations

61687

45  
h-index

75989

78  
g-index

266  
all docs

266  
docs citations

266  
times ranked

4714  
citing authors

#	ARTICLE	IF	CITATIONS
1	Using abnormal analyst coverage to unlock new evidence on stock price crash risk. Accounting and Finance, 2021, 61, 1557-1588.	1.7	7
2	Is the ex-ante equity risk premium always positive? Evidence from a new conditional expectations model. Accounting and Finance, 2021, 61, 95-124.	1.7	1
3	Pitching research: "qualitative cousins"™ and the "extended family"™. Accounting and Finance, 2020, 60, 227-269.	1.7	4
4	The impact of audit quality in rights offerings. Accounting and Finance, 2020, 60, 2007-2037.	1.7	0
5	Does takeover competition affect acquisition choices and bidding firm performance? Australian evidence. Accounting and Finance, 2020, 60, 3581-3619.	1.7	4
6	Size-conditioned mandatory capital adequacy disclosure and bank intermediation. Accounting and Finance, 2020, 60, 4387-4417.	1.7	3
7	Market response of US equities to domestic natural disasters: industry-based evidence. Accounting and Finance, 2020, 60, 3875-3904.	1.7	8
8	Does board independence constrain insider opportunism?. Australian Journal of Management, 2020, , 031289622094638.	1.2	3
9	Does sophistication of the weighting scheme enhance the performance of long-short commodity portfolios?. Journal of Empirical Finance, 2020, 58, 164-180.	0.9	9
10	Evidence of strategic information uncertainty around opportunistic insider purchases. Journal of Banking and Finance, 2020, 117, 105821.	1.4	6
11	Did connected hedge funds benefit from bank bailouts during the financial crisis?. Journal of Banking and Finance, 2019, 107, 105605.	1.4	3
12	Merger and acquisition research in the Asia-Pacific region: A review of the evidence and future directions. Research in International Business and Finance, 2019, 50, 267-278.	3.1	10
13	Responsible science: Celebrating the 50-year legacy of using a registration-based framework. Pacific-Basin Finance Journal, 2019, 56, 129-150.	2.0	17
14	Trusting Clients'™ Financial Risk Tolerance Survey Scores. Financial Analysts Journal, 2019, 75, 91-104.	1.2	16
15	Predicting corporate bankruptcy: What matters?. International Review of Economics and Finance, 2019, 62, 1-19.	2.2	41
16	Financial markets, innovation and regulation. European Journal of Finance, 2019, 25, 595-598.	1.7	2
17	Is Financial Flexibility a Priced Factor in the Stock Market?. Financial Review, 2019, 54, 345-375.	1.3	7
18	Labor unions and corporate financial leverage: The bargaining device versus crowding-out hypotheses. Journal of Financial Intermediation, 2019, 37, 28-44.	1.4	26

#	ARTICLE	IF	CITATIONS
19	Individualistic cultures and crash risk. <i>European Financial Management</i> , 2019, 25, 622-654.	1.7	41
20	Do brokers' recommendation changes generate brokerage? Evidence from a central limit order market. <i>Accounting and Finance</i> , 2019, 59, 115-142.	1.7	0
21	Noise Momentum Around the World. <i>Abacus</i> , 2018, 54, 79-104.	0.9	3
22	New evidence on sovereign to corporate credit rating spill-overs. <i>International Review of Financial Analysis</i> , 2018, 55, 209-225.	3.1	13
23	New evidence on national culture and bank capital structure. <i>Pacific-Basin Finance Journal</i> , 2018, 50, 41-64.	2.0	42
24	A specialised volatility index for the new GICS sector - Real estate. <i>Economic Modelling</i> , 2018, 70, 438-446.	1.8	7
25	Asset growth and stock return: evidence in the Brazilian market. <i>Revista Contabilidade E Financas</i> , 2018, 29, 418-434.	0.2	2
26	The Financial Performance of Socially Responsible Investments: Insights from the Intertemporal CAPM. <i>Journal of Business Ethics</i> , 2017, 146, 353-364.	3.7	15
27	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.	2.0	51
28	The complementary role of cross-sectional and time-series information in forecasting stock returns. <i>Australian Journal of Management</i> , 2017, 42, 113-139.	1.2	1
29	Hitting SKEW for SIX. <i>Economic Modelling</i> , 2017, 64, 449-464.	1.8	13
30	Stock Liquidity Risk and the Cross-sectional Earnings-Returns Relationship. <i>Journal of Business Finance and Accounting</i> , 2016, 43, 1121-1141.	1.5	4
31	Sub-optimal international portfolio allocations and the cost of capital. <i>Journal of Multinational Financial Management</i> , 2016, 35, 41-58.	1.0	5
32	Factors affecting the birth and fund flows of CTAs. <i>Australian Journal of Management</i> , 2016, 41, 324-352.	1.2	0
33	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.	1.4	6
34	A contemporary view of corporate finance theory, empirical evidence and practice. <i>Australian Journal of Management</i> , 2016, 41, 662-686.	1.2	13
35	The profitability of pairs trading strategies: distance, cointegration and copula methods. <i>Quantitative Finance</i> , 2016, 16, 1541-1558.	0.9	96
36	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.	3.4	3

#	ARTICLE	IF	CITATIONS
37	Deviation from target capital structure, cost of equity and speed of adjustment. Journal of Corporate Finance, 2016, 39, 99-120.	2.7	86
38	Do corporate policies follow a life-cycle?. Journal of Banking and Finance, 2016, 69, 95-107.	1.4	124
39	Shortâ€selling pressure and lastâ€resort debt finance: evidence from 144A highâ€yield riskâ€adjusted debt. Accounting and Finance, 2016, 56, 1149-1185.	1.7	4
40	Further evidence on idiosyncratic risk and REIT pricing: a cross-country analysis. Accounting Research Journal, 2016, 29, 34-58.	1.3	0
41	Enhancing meanâ€variance portfolio selection by modeling distributional asymmetries. Journal of Economics and Business, 2016, 85, 49-72.	1.7	50
42	CEO overconfidence and corporate debt maturity. Journal of Corporate Finance, 2016, 36, 93-110.	2.7	148
43	Diamonds vs. precious metals: What shines brightest in your investment portfolio?. International Review of Financial Analysis, 2016, 43, 1-14.	3.1	58
44	Financial constraints and dividend policy. Australian Journal of Management, 2016, 41, 484-507.	1.2	22
45	A simple template for pitching research. Accounting and Finance, 2015, 55, 311-336.	1.7	79
46	Herding Behavior and Rating Convergence among Credit Rating Agencies: Evidence from the Subprime Crisis*. Review of Finance, 2015, 19, 1703-1731.	3.2	36
47	Corporate governance, firm value and risk: Past, present, and future. Pacific-Basin Finance Journal, 2015, 35, 1-12.	2.0	53
48	Individual financial risk tolerance and the global financial crisis. Accounting and Finance, 2015, 55, 165-185.	1.7	62
49	Injecting liquidity into liquidity research. Pacific-Basin Finance Journal, 2015, 35, 533-540.	2.0	13
50	Do Sovereign Reâ€Ratings Destabilize Equity Markets during Financial Crises? New Evidence from Higher Return Moments. Journal of Business Finance and Accounting, 2015, 42, 777-799.	1.5	12
51	Yes, one-day international cricket â€in-playâ€™ trading strategies can be profitable!. Journal of Banking and Finance, 2015, 61, S164-S176.	1.4	9
52	A Comparative Analysis of the Investment Characteristics of Alternative Gold Assets. Abacus, 2014, 50, 76-92.	0.9	29
53	The role of board gender on the profitability of insider trading. International Journal of Accounting and Information Management, 2014, 22, 180-193.	2.1	14
54	Market discipline and bank risk taking. Australian Journal of Management, 2014, 39, 327-350.	1.2	26

#	ARTICLE	IF	CITATIONS
55	Disciplinary tools and bank risk exposure. Pacific-Basin Finance Journal, 2014, 26, 37-64.	2.0	28
56	Corporate social responsibility and CEO compensation revisited: Do disaggregation, market stress, gender matter?. Journal of Economics and Business, 2014, 72, 84-103.	1.7	72
57	An investigation of the asymmetric link between credit re-ratings and corporate financial decisions: "Flicking the switch" with financial flexibility. Journal of Corporate Finance, 2014, 29, 37-57.	2.7	28
58	Uncovering the asymmetric linkage between financial derivatives and firm value " The case of oil and gas exploration and production companies. Energy Economics, 2014, 45, 340-352.	5.6	21
59	Bias correction in the estimation of dynamic panel models in corporate finance. Journal of Corporate Finance, 2014, 25, 494-513.	2.7	44
60	Fifty years of finance research in the Asia Pacific Basin. Accounting and Finance, 2014, 54, 335-363.	1.7	75
61	Non-nested tests of a GDP-augmented Fama "French model versus a conditional Fama "French model in the Australian stock market. International Review of Economics and Finance, 2014, 29, 627-638.	2.2	5
62	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
63	Pricing innovations in consumption growth: A re-evaluation of the recursive utility model. Journal of Banking and Finance, 2013, 37, 4465-4475.	1.4	6
64	What drives the commodity price beta of oil industry stocks?. Energy Economics, 2013, 37, 1-15.	5.6	9
65	An Empirical Study of the World Price of Sustainability. Journal of Business Ethics, 2013, 114, 297-310.	3.7	37
66	Reprint of: Stock salience and the asymmetric market effect of consumer sentiment news. Journal of Banking and Finance, 2013, 37, 4488-4500.	1.4	8
67	Diminishing marginal returns from R&D investment: evidence from manufacturing firms. Applied Economics, 2013, 45, 611-622.	1.2	20
68	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.	1.2	1
69	Canonical vine copulas in the context of modern portfolio management: Are they worth it?. Journal of Banking and Finance, 2013, 37, 3085-3099.	1.4	126
70	Does board structure in banks really affect their performance?. Journal of Banking and Finance, 2013, 37, 1573-1589.	1.4	433
71	Liquidity in asset pricing: New Australian evidence using low-frequency data. Australian Journal of Management, 2013, 38, 375-400.	1.2	32
72	The long- and short-run financial impacts of cross listing on Australian firms. Australian Journal of Management, 2013, 38, 81-98.	1.2	5

#	ARTICLE	IF	CITATIONS
73	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> . <i>Accounting and Finance</i> , 2013, 53, 949-960.	1.7	8
74	Financial Inflexibility and the Value Premium. <i>International Review of Finance</i> , 2013, 13, 327-344.	1.1	7
75	Do high and low-ranked sustainability stocks perform differently?. <i>International Journal of Accounting and Information Management</i> , 2013, 21, 116-132.	2.1	44
76	Reported earnings and analyst forecasts as competing sources of information: A new approach. <i>Australian Journal of Management</i> , 2012, 37, 333-359.	1.2	5
77	Rights Offerings, Subscription Period, Shareholder Takeup, and Liquidity. <i>Journal of Financial and Quantitative Analysis</i> , 2012, 47, 213-239.	2.0	23
78	Determinants of bond spreads: evidence from credit derivatives of Australian firms. <i>Australian Journal of Management</i> , 2012, 37, 29-46.	1.2	8
79	Profiling socially responsible investors: Australian evidence. <i>Australian Journal of Management</i> , 2012, 37, 189-209.	1.2	58
80	Stock salience and the asymmetric market effect of consumer sentiment news. <i>Journal of Banking and Finance</i> , 2012, 36, 3289-3301.	1.4	57
81	Location Decisions of Domestic and Foreign-Affiliated Financial Advisors: Australian Evidence. <i>Journal of Financial Services Research</i> , 2012, 42, 207-228.	0.6	1
82	Corporate philanthropy: Insights from the 2008 Wenchuan Earthquake in China. <i>Pacific-Basin Finance Journal</i> , 2012, 20, 363-377.	2.0	66
83	ARE PAIRS TRADING PROFITS ROBUST TO TRADING COSTS?. <i>Journal of Financial Research</i> , 2012, 35, 261-287.	0.7	99
84	Competitive valuation effects of Australian IPOs. <i>International Review of Financial Analysis</i> , 2012, 24, 74-83.	3.1	7
85	The Global Financial Crisis: some attributes and responses. <i>Accounting and Finance</i> , 2012, 52, 1-7.	1.7	23
86	Is default risk priced in Australian equity? Exploring the role of the business cycle. <i>Australian Journal of Management</i> , 2011, 36, 217-246.	1.2	15
87	Accounting Competencies and the Changing Role of Accountants in Emerging Economies: The Case of Romania. <i>Accounting in Europe</i> , 2011, 8, 155-184.	1.8	30
88	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.	1.4	106
89	Introduction: 50th Anniversary Issue of <i>Accounting &amp; Finance</i> . <i>Accounting and Finance</i> , 2011, 51, 1-1.	1.7	6
90	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.	0.7	7

#	ARTICLE	IF	CITATIONS
91	The asymmetric impact of consumer sentiment announcements on Australian foreign exchange rates. <i>Australian Journal of Management</i> , 2011, 36, 387-403.	1.2	11
92	Women and risk tolerance in an aging world. <i>International Journal of Accounting and Information Management</i> , 2011, 19, 100-117.	2.1	22
93	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
94	The equity and efficiency of the Australian share market with respect to director trading. <i>Accounting Research Journal</i> , 2010, 23, 5-19.	1.3	15
95	Does Simple Pairs Trading Still Work?. <i>Financial Analysts Journal</i> , 2010, 66, 83-95.	1.2	159
96	Corporate usage of financial derivatives, information asymmetry, and insider trading. <i>Journal of Futures Markets</i> , 2010, 30, 25-47.	0.9	6
97	The Market Impact of Relative Agency Activity in the Sovereign Ratings Market. <i>Journal of Business Finance and Accounting</i> , 2010, 37, 1309-1347.	1.5	54
98	Asymmetry and time variation in exchange rate exposure. <i>International Journal of Commerce and Management</i> , 2010, 20, 276-295.	0.5	10
99	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
100	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
101	Does the type of derivative instrument used by companies impact firm value?. <i>Applied Economics Letters</i> , 2010, 17, 681-683.	1.0	17
102	Performance persistence in hedge funds: Australian evidence. <i>Journal of International Financial Markets, Institutions and Money</i> , 2010, 20, 346-362.	2.1	10
103	New evidence on the relation between stock liquidity and measures of trading activity. <i>International Review of Financial Analysis</i> , 2010, 19, 181-192.	3.1	61
104	Variations in sovereign credit quality assessments across rating agencies. <i>Journal of Banking and Finance</i> , 2010, 34, 1327-1343.	1.4	129
105	Liquidity and stock returns in Japan: New evidence. <i>Pacific-Basin Finance Journal</i> , 2010, 18, 90-115.	2.0	62
106	Asymmetry in return and volatility spillover between equity and bond markets in Australia. <i>Pacific-Basin Finance Journal</i> , 2010, 18, 272-289.	2.0	86
107	Financial constraints and stock returns " Evidence from Australia. <i>Pacific-Basin Finance Journal</i> , 2010, 18, 306-318.	2.0	19
108	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

#	ARTICLE	IF	CITATIONS
109	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
110	Testing seasonality in the liquidityâ€“return relation: Japanese evidence. <i>Applied Economics Letters</i> , 2010, 17, 951-954.	1.0	5
111	Revisiting the Vexing Question: Does Superior Corporate Social Performance Lead to Improved Financial Performance?. <i>Australian Journal of Management</i> , 2009, 34, 21-49.	1.2	146
112	Testing for asymmetric effects in the accrual anomaly using piecewise linear regressions. <i>Pacific Accounting Review</i> , 2009, 21, 5-25.	1.3	11
113	Fund Size, Transaction Costs and Performance: Size Matters!. <i>Australian Journal of Management</i> , 2009, 34, 73-96.	1.2	28
114	Are the Famaâ€“French factors proxying news related to GDP growth? The Australian evidence. <i>Review of Quantitative Finance and Accounting</i> , 2009, 33, 141-158.	0.8	18
115	Corporate Sustainability Performance and Idiosyncratic Risk: A Global Perspective. <i>Financial Review</i> , 2009, 44, 213-237.	1.3	426
116	Trading volume and information asymmetry: routine versus nonroutine earnings announcements in Australia. <i>Applied Financial Economics</i> , 2009, 19, 1737-1752.	0.5	3
117	Tournament behavior in Australian superannuation funds: A non-parametric analysis. <i>Global Finance Journal</i> , 2009, 19, 307-322.	2.8	5
118	Default risk and equity returns: Australian evidence. <i>Pacific-Basin Finance Journal</i> , 2009, 17, 580-593.	2.0	30
119	Derivative activities and Asia-Pacific banksâ€™ interest rate and exchange rate exposures. <i>Journal of International Financial Markets, Institutions and Money</i> , 2009, 19, 16-32.	2.1	30
120	Do Australian hedge fund managers possess timing abilities?. <i>Applied Financial Economics</i> , 2009, 19, 27-38.	0.5	5
121	Does Risk Aversion Vary with Decisionâ€“Frame? An Empirical Test Using Recent Game Show Data. <i>Review of Behavioral Finance</i> , 2009, 1, 44-61.	1.2	13
122	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.	1.3	1
123	Nonlinear linkages between financial risk tolerance and demographic characteristics. <i>Applied Economics Letters</i> , 2009, 16, 1329-1332.	1.0	32
124	Does oil move equity prices? A global view. <i>Energy Economics</i> , 2008, 30, 986-997.	5.6	448
125	Evidence of feedback trading with Markov switching regimes. <i>Review of Quantitative Finance and Accounting</i> , 2008, 30, 133-151.	0.8	21
126	Analysing the performance of managed funds using the wavelet multiscaling method. <i>Review of Quantitative Finance and Accounting</i> , 2008, 31, 55-70.	0.8	22



#	ARTICLE	IF	CITATIONS
127	Fortune Favours the Bold? Exploring Tournament Behavior among Australian Superannuation Funds. <i>Journal of Financial Services Research</i> , 2008, 33, 205-220.	0.6	6
128	ON THE LINKAGE BETWEEN FINANCIAL RISK TOLERANCE AND RISK AVERSION. <i>Journal of Financial Research</i> , 2008, 31, 1-23.	0.7	81
129	Rights offerings, takeover, renounceability, and underwriting status. <i>Journal of Financial Economics</i> , 2008, 89, 328-346.	4.6	66
130	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.	3.1	7
131	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.	3.1	16
132	The ex-date impact of special dividend announcements: A note. <i>International Review of Financial Analysis</i> , 2008, 17, 635-643.	3.1	5
133	Style drift and fund performance in up and down markets: Australian evidence. <i>Applied Economics Letters</i> , 2008, 4, 395-398.	0.2	7
134	Systematic liquidity in the long run. <i>Applied Economics Letters</i> , 2008, 4, 187-191.	0.2	3
135	Asia-Pacific banks risk exposures: pre and post the Asian financial crisis. <i>Applied Financial Economics</i> , 2008, 18, 431-449.	0.5	6
136	Style analysis, customized benchmarks, and managed funds: new evidence. <i>Applied Economics Letters</i> , 2008, 4, 253-258.	0.2	2
137	The relationship between director independence, reputation and management earnings forecasts. <i>Corporate Ownership and Control</i> , 2008, 6, 404-419.	0.5	4
138	Management earnings forecasts in a continuous disclosure environment. <i>Pacific Accounting Review</i> , 2007, 19, 5-30.	1.3	26
139	Do Derivatives Have a Role in the Risk-Shifting Behaviour of Fund Managers?. <i>Australian Journal of Management</i> , 2007, 32, 271-292.	1.2	12
140	Are the Fama-French Factors Proxying Default Risk?. <i>Australian Journal of Management</i> , 2007, 32, 223-249.	1.2	85
141	An examination of conditional asset pricing models in the Australian equities market. <i>Applied Economics Letters</i> , 2007, 3, 307-312.	0.2	2
142	The relationship between implied volatility and autocorrelation. <i>International Journal of Managerial Finance</i> , 2007, 3, 191-196.	0.6	18
143	Market conditions and the optimal IPO allocation mechanism in China. <i>Pacific-Basin Finance Journal</i> , 2007, 15, 121-139.	2.0	38
144	The Information Content of Australian Managed Fund Ratings. <i>Journal of Business Finance and Accounting</i> , 2007, 34, 1528-1547.	1.5	8

#	ARTICLE	IF	CITATIONS
145	EXPLORING THE LINK BETWEEN INFORMATION QUALITY AND SYSTEMATIC RISK. <i>Journal of Financial Research</i> , 2007, 30, 335-353.	0.7	5
146	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.	2.2	23
147	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.	0.8	37
148	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.	1.4	18
149	Conditional performance evaluation and the relevance of money flows for Australian international equity funds. <i>Pacific-Basin Finance Journal</i> , 2006, 14, 231-249.	2.0	5
150	Do Precious Metals Shine? An Investment Perspective. <i>Financial Analysts Journal</i> , 2006, 62, 98-106.	1.2	358
151	Modelling return and conditional volatility exposures in global stock markets. <i>Review of Quantitative Finance and Accounting</i> , 2006, 27, 125-142.	0.8	5
152	An integrated multi-model credit rating system for private firms. <i>Review of Quantitative Finance and Accounting</i> , 2006, 27, 311-340.	0.8	21
153	On the Choice of Superannuation Funds in Australia. <i>Journal of Financial Services Research</i> , 2006, 29, 255-279.	0.6	13
154	Foreign debt and financial hedging: Evidence from Australia. <i>International Review of Economics and Finance</i> , 2006, 15, 184-201.	2.2	22
155	Factors or Characteristics? That is the Question. <i>Pacific Accounting Review</i> , 2006, 18, 21-46.	1.3	29
156	Investigating the Performance of Alternative Default-Risk Models: Option-Based Versus Accounting-Based Approaches. <i>Australian Journal of Management</i> , 2006, 31, 207-234.	1.2	42
157	Forecasting stock market volatility: Further international evidence. <i>European Journal of Finance</i> , 2006, 12, 171-188.	1.7	26
158	International evidence on the determinants of foreign exchange rate exposure of multinational corporations. <i>Journal of International Business Studies</i> , 2005, 36, 539-558.	4.6	33
159	Asset Pricing and the Illiquidity Premium. <i>Financial Review</i> , 2005, 40, 429-458.	1.3	122
160	Firm Size and the Information Content of Annual Earnings Announcements: Australian Evidence. <i>Journal of Business Finance and Accounting</i> , 2005, 32, 211-253.	1.5	17
161	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.	1.5	27
162	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.	1.0	31

#	ARTICLE	IF	CITATIONS
163	Asia Pacific banks' derivative and risk management disclosures. <i>Asian Review of Accounting</i> , 2005, 13, 15-44.	0.9	11
164	Tactical Asset Allocation: Australian Evidence. <i>Australian Journal of Management</i> , 2005, 30, 261-282.	1.2	21
165	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.	0.2	17
166	An Investigation of Conditional Autocorrelation and Cross-Autocorrelation in Emerging Markets. <i>Review of Pacific Basin Financial Markets and Policies</i> , 2005, 08, 467-499.	0.7	5
167	Profitability of Trading Rules in Futures Markets. <i>Accounting Research Journal</i> , 2005, 18, 83-92.	1.3	2
168	The stock market impact of German reunification: international evidence. <i>Applied Financial Economics</i> , 2005, 15, 31-42.	0.5	4
169	Alternative beta risk estimators in cases of extreme thin trading: Canadian evidence. <i>Applied Financial Economics</i> , 2005, 15, 1251-1258.	0.5	9
170	Complete markets, informed trading and equity option introductions. <i>Journal of Banking and Finance</i> , 2005, 29, 1359-1384.	1.4	32
171	Modeling conditional return autocorrelation. <i>International Review of Financial Analysis</i> , 2005, 14, 23-42.	3.1	10
172	Announcements of bonus share options: Signalling of the quality of firms. <i>Global Finance Journal</i> , 2005, 16, 180-190.	2.8	2
173	Maximizing futures returns using fixed fraction asset allocation. <i>Applied Financial Economics</i> , 2004, 14, 1067-1073.	0.5	5
174	Censoring and its impact on multivariate testing of the Capital Asset Pricing Model. <i>Applied Financial Economics</i> , 2004, 14, 413-420.	0.5	3
175	ASYMMETRIC COVARIANCE, VOLATILITY, AND THE EFFECT OF NEWS. <i>Journal of Financial Research</i> , 2004, 27, 393-413.	0.7	7
176	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.	1.5	43
177	An International Investigation of the Factors that Determine Conditional Gold Betas. <i>Financial Review</i> , 2004, 39, 473-488.	1.3	25
178	Macroeconomic news announcements and the role of expectations: evidence for US bond, stock and foreign exchange markets. <i>Journal of Multinational Financial Management</i> , 2004, 14, 217-232.	1.0	72
179	The intra-industry impact of special dividend announcements: contagion versus competition. <i>Journal of Multinational Financial Management</i> , 2004, 14, 369-385.	1.0	11
180	Do futures-based strategies enhance dynamic portfolio insurance?. <i>Journal of Futures Markets</i> , 2004, 24, 591-608.	0.9	28

#	ARTICLE	IF	CITATIONS
181	Investigating performance benchmarks in the context of international trusts: Australian evidence. Applied Financial Economics, 2004, 14, 631-644.	0.5	7
182	Correlations, integration and Hansen-Jagannathan bounds. Applied Financial Economics, 2004, 14, 1167-1180.	0.5	2
183	A simple test of the Fama and French model using daily data: Australian evidence. Applied Financial Economics, 2004, 14, 83-92.	0.5	71
184	Further evidence on the announcement effect of bonus shares in an imputation tax setting. Global Finance Journal, 2004, 15, 147-170.	2.8	12
185	The relationship between exchange rate exposure, currency risk management and performance of international equity funds. Pacific-Basin Finance Journal, 2004, 12, 333-357.	2.0	5
186	The national market impact of sovereign rating changes. Journal of Banking and Finance, 2004, 28, 233-250.	1.4	233
187	Whatâ€™s in a Name? Evidence on Corporate Name Changes from the Australian Capital Market. Pacific Accounting Review, 2004, 16, 57-76.	1.3	33
188	Can the use of foreign currency derivatives explain variations in foreign exchange exposure?. Journal of Multinational Financial Management, 2003, 13, 193-215.	1.0	56
189	Short-term contrarian investingâ€”is it profitable? â€  Yes and No. Journal of Multinational Financial Management, 2003, 13, 385-404.	1.0	27
190	An exploratory investigation of the relation between risk tolerance scores and demographic characteristics. Journal of Multinational Financial Management, 2003, 13, 483-502.	1.0	95
191	Creating Fama and French Factors with Style. Financial Review, 2003, 38, 311-322.	1.3	31
192	The Determinants of Conditional Autocorrelation in Stock Returns. Journal of Financial Research, 2003, 26, 259-274.	0.7	34
193	Sudden changes in property rights: the case of Australian native title. Journal of Economic Behavior and Organization, 2003, 52, 427-442.	1.0	10
194	An investigation into the role of liquidity in asset pricing: Australian evidence. Pacific-Basin Finance Journal, 2003, 11, 555-572.	2.0	85
195	Exchange rate sensitivity of Australian international equity funds. Global Finance Journal, 2003, 14, 95-120.	2.8	6
196	A performance analysis of Australian international equity trusts. Journal of International Financial Markets, Institutions and Money, 2003, 13, 69-84.	2.1	8
197	Gold factor exposures in international asset pricing. Journal of International Financial Markets, Institutions and Money, 2003, 13, 271-289.	2.1	54
198	Further Evidence on the Corporate Use of Derivatives in Australia: The Case of Foreign Currency and Interest Rate Instruments. Australian Journal of Management, 2003, 28, 307-317.	1.2	32

#	ARTICLE	IF	CITATIONS
199	Global industry betas. <i>Applied Economics Letters</i> , 2003, 10, 21-26.	1.0	3
200	An Investigation of the Relationship between Stated Fund Management Policy and Market Timing Ability. <i>Pacific Accounting Review</i> , 2003, 15, 1-15.	1.3	7
201	On The Determinants of Derivative Usage by Australian Companies. <i>Australian Journal of Management</i> , 2002, 27, 1-24.	1.2	102
202	An ordered response model of test cricket performance. <i>Applied Economics</i> , 2002, 34, 2353-2365.	1.2	31
203	Time varying country risk: an assessment of alternative modelling techniques. <i>European Journal of Finance</i> , 2002, 8, 249-274.	1.7	44
204	New evidence on the impact of financial leverage on beta risk: A time-series approach. <i>North American Journal of Economics and Finance</i> , 2002, 13, 1-20.	1.8	30
205	The pricing of foreign exchange risk in the Australian equities market. <i>Pacific-Basin Finance Journal</i> , 2002, 10, 77-95.	2.0	19
206	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
207	International cross-listings towards more liquid markets: the impact on domestic firms. <i>Journal of Multinational Financial Management</i> , 2002, 12, 365-390.	1.0	9
208	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.	2.1	25
209	An Examination of the Fama and French Three-Factor Model Using Commercially Available Factors. <i>Australian Journal of Management</i> , 2001, 26, 1-17.	1.2	101
210	Taxation and Black's Zero-Beta Strategy Revisited. <i>Financial Analysts Journal</i> , 2001, 57, 57-65.	1.2	0
211	An Empirical Investigation of the Cross-Industry Variation in Mean Reversion of Australian Stock Betas. <i>Pacific Accounting Review</i> , 2001, 13, 1-16.	1.3	2
212	Testing a two factor APT model on Australian industry equity portfolios: the effect of intervaling. <i>Applied Financial Economics</i> , 2001, 11, 157-163.	0.5	7
213	New insights into the impact of the introduction of futures trading on stock price volatility. <i>Journal of Futures Markets</i> , 2001, 21, 237-255.	0.9	66
214	The intertemporal relationship between market return and variance: an Australian perspective. <i>Accounting and Finance</i> , 2001, 41, 169-196.	1.7	6
215	A Multivariate Test of a Dual-Beta CAPM: Australian Evidence. <i>Financial Review</i> , 2001, 36, 157-174.	1.3	44
216	Power ARCH modelling of commodity futures data on the London Metal Exchange. <i>European Journal of Finance</i> , 2001, 7, 22-38.	1.7	37

#	ARTICLE	IF	CITATIONS
217	Australian industry beta risk, the choice of market index and business cycles. Applied Financial Economics, 2000, 10, 49-58.	0.5	8
218	A Test of a Twoâ€Factor â€Market and Oilâ€™ Pricing Model. Pacific Accounting Review, 2000, 12, 61-77.	1.3	16
219	Time Varying Beta Risk: An Analysis of Alternative Modelling Techniques. Journal of Business Finance and Accounting, 2000, 27, 523-554.	1.5	114
220	The use of domestic and world market indexes in the estimation of time-varying betas. Journal of Multinational Financial Management, 2000, 10, 91-106.	1.0	28
221	An analysis of asymmetry in foreign currency exposure of the Australian equities market. Journal of Multinational Financial Management, 2000, 10, 133-159.	1.0	71
222	Exploring the economic rationale of extremes in GARCH generated betas The case of U.S. banks. Quarterly Review of Economics and Finance, 2000, 40, 85-106.	1.5	15
223	U.S. Banking Sector Risk in an Era of Regulatory Change: A Bivariate GARCH Approach. Review of Quantitative Finance and Accounting, 2000, 14, 17-43.	0.8	20
224	Beta and Return: Implications of Australia's Dividend Imputation Tax System. Australian Journal of Management, 2000, 25, 245-260.	1.2	8
225	Modeling Australiaâ€™s country risk: a country beta approach. Journal of Economics and Business, 2000, 52, 259-276.	1.7	23
226	A multi-country study of power ARCH models and national stock market returns. Journal of International Money and Finance, 2000, 19, 377-397.	1.3	85
227	Some additional Australian evidence on the day-of-the-week effect. Applied Economics Letters, 1999, 6, 247-249.	1.0	23
228	An examination of Australian equity trusts for selectivity and market timing performance. Journal of Multinational Financial Management, 1999, 9, 387-402.	1.0	53
229	Correlations, business cycles and integration. Journal of International Financial Markets, Institutions and Money, 1999, 9, 75-95.	2.1	36
230	Interest rate risk of Australian financial sector companies in a period of regulatory change. Pacific-Basin Finance Journal, 1999, 7, 83-101.	2.0	36
231	Mean reversion and the forecasting of country betas. Global Finance Journal, 1999, 10, 231-245.	2.8	4
232	An examination of the relationship between Australian industry equity returns and expected inflation. Applied Economics, 1999, 31, 915-933.	1.2	11
233	An international market model and exchange rate risk: Australian evidence. Applied Economics Letters, 1999, 6, 77-80.	1.0	1
234	The sensitivity of Australian industry equity returns to a gold price factor. Accounting and Finance, 1998, 38, 223-244.	1.7	22

#	ARTICLE	IF	CITATIONS
235	Time-varying Beta Risk for Australian Industry Portfolios: An Exploratory Analysis. <i>Journal of Business Finance and Accounting</i> , 1998, 25, 721-745.	1.5	35
236	An investigation into the extent of beta instability in the Singapore stock market. <i>Pacific-Basin Finance Journal</i> , 1998, 6, 87-101.	2.0	18
237	The empirical relationship between aggregate consumption and security prices in Australia. <i>Pacific-Basin Finance Journal</i> , 1998, 6, 213-224.	2.0	5
238	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.	2.1	8
239	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
240	Time-varying Beta Risk of Australian Industry Portfolios: A Comparison of Modelling Techniques. <i>Australian Journal of Management</i> , 1998, 23, 1-22.	1.2	141
241	Consumption versus market betas of Australian industry portfolios. <i>Applied Economics Letters</i> , 1998, 5, 513-517.	1.0	2
242	Beta stability and monthly seasonal effects: evidence from the Australian capital market. <i>Applied Economics Letters</i> , 1997, 4, 563-566.	1.0	5
243	A note on beta forecasting. <i>Applied Economics Letters</i> , 1997, 4, 77-78.	1.0	3
244	A GENERALISED METHOD OF MOMENTS TEST OF MEAN VARIANCE EFFICIENCY IN THE AUSTRALIAN STOCK MARKET. <i>Pacific Accounting Review</i> , 1997, 9, 2-16.	1.3	18
245	Bank exposures to interest-rate risk: the case of the Australian banking industry. <i>Applied Economics Letters</i> , 1997, 4, 737-739.	1.0	3
246	A further examination of the effect of diversification on the stability of portfolio betas. <i>Applied Financial Economics</i> , 1997, 7, 9-14.	0.5	6
247	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.	2.1	31
248	Testing the conditional CAPM and the effect of intervaling: A note. <i>Pacific-Basin Finance Journal</i> , 1997, 5, 527-537.	2.0	24
249	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.	1.4	11
250	An evaluation of volatility forecasting techniques. <i>Journal of Banking and Finance</i> , 1996, 20, 419-438.	1.4	355
251	FINANCIAL MARKET DEREGULATION AND BANK RISK: TESTING FOR BETA INSTABILITY*. <i>Australian Economic Papers</i> , 1995, 34, 180-199.	1.2	18
252	Beta stability and portfolio formation. <i>Pacific-Basin Finance Journal</i> , 1994, 2, 463-479.	2.0	34

#	ARTICLE	IF	CITATIONS
253	An investigation of the robustness of the day-of-the-week effect in Australia. Applied Financial Economics, 1994, 4, 99-110.	0.5	33
254	A DERIVATION OF THE CAPM FOR PEDAGOGICAL USE. Accounting and Finance, 1993, 33, 53-60.	1.7	1
255	An empirical test of arbitrage equilibrium with skewed asset returns: Australian evidence. Asia Pacific Journal of Management, 1993, 10, 195-211.	2.9	3
256	A Multivariate Test of an Equilibrium APT with Time Varying Risk Premia in the Australian Equity Market. Australian Journal of Management, 1993, 17, 233-258.	1.2	16
257	The form of time variation of systematic risk: some Australian evidence. Applied Financial Economics, 1992, 2, 191-198.	0.5	64
258	A MULTIVARIATE TEST OF THE GENERALISED MEAN-LOWER PARTIAL MOMENT ASSET PRICING MODEL: AUSTRALIAN EVIDENCE. Accounting and Finance, 1992, 32, 61-74.	1.7	1
259	TIME STATIONARITY OF SYSTEMATIC RISK: SOME AUSTRALIAN EVIDENCE. Journal of Business Finance and Accounting, 1992, 19, 253-270.	1.5	64
260	A LIKELIHOOD RATIO TEST OF THE ZERO-BETA CAPM IN AUSTRALIAN EQUITY RETURNS. Accounting and Finance, 1991, 31, 88-95.	1.7	21
261	An Empirical Test of the Arbitrage Pricing Theory on Australian Stock Returns 1974-85. Accounting and Finance, 1988, 28, 23-43.	1.7	15