

Bradford Cornell

List of Publications by Year in descending order

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Version: 2024-02-01

53
papers

2,350
citations

471509

17
h-index

265206

42
g-index

54
all docs

54
docs citations

54
times ranked

979
citing authors

| # | ARTICLE | IF | CITATIONS |
|----|---|-----|-----------|
| 1 | Corporate Stakeholders and Corporate Finance. <i>Financial Management</i> , 1987, 16, 5. | 2.7 | 861 |
| 2 | The pricing of stock index futures. <i>Journal of Futures Markets</i> , 1983, 3, 1-14. | 1.8 | 148 |
| 3 | Taxes and the Pricing of Stock Index Futures. <i>Journal of Finance</i> , 1983, 38, 675-694. | 5.1 | 133 |
| 4 | ESG preferences, risk and return. <i>European Financial Management</i> , 2021, 27, 12-19. | 2.9 | 133 |
| 5 | Forward and Futures Prices: Evidence from the Foreign Exchange Markets. <i>Journal of Finance</i> , 1981, 36, 1035-1045. | 5.1 | 129 |
| 6 | How Do Analyst Recommendations Respond to Major News?. <i>Journal of Financial and Quantitative Analysis</i> , 2006, 41, 25-49. | 3.5 | 105 |
| 7 | Money supply announcements, interest rates, and foreign exchange. <i>Journal of International Money and Finance</i> , 1982, 1, 201-208. | 2.5 | 100 |
| 8 | The Mispricing of U.S. Treasury Bonds: A Case Study. <i>Review of Financial Studies</i> , 1989, 2, 297-310. | 6.8 | 73 |
| 9 | Strategies for Pairwise Competitions in Markets and Organizations. <i>The Bell Journal of Economics</i> , 1981, 12, 201. | 1.1 | 70 |
| 10 | Treasury Bill Pricing in the Spot and Futures Markets. <i>Review of Economics and Statistics</i> , 1979, 61, 513. | 4.3 | 68 |
| 11 | Cross-Sectional Regularities in the Response of Stock Prices to Bond Rating Changes. <i>Journal of Accounting, Auditing & Finance</i> , 1989, 4, 460-479. | 1.8 | 62 |
| 12 | A Delegated-Agent Asset-Pricing Model. <i>Financial Analysts Journal</i> , 2005, 61, 57-69. | 3.0 | 58 |
| 13 | Corporate stakeholders, corporate valuation and ESG. <i>European Financial Management</i> , 2021, 27, 196-207. | 2.9 | 50 |
| 14 | Is the Response of Analysts to Information Consistent with Fundamental Valuation? The Case of Intel. <i>Financial Management</i> , 2001, 30, 113. | 2.7 | 48 |
| 15 | Taxes and the pricing of stock index futures: Empirical results. <i>Journal of Futures Markets</i> , 1985, 5, 89-101. | 1.8 | 40 |
| 16 | Valuing ESG: <i>Doing Good or Sounding Good?</i>. <i>The Journal of Impact and ESG Investing</i> , 2020, 1, 76-93. | 1.2 | 35 |
| 17 | What Moves Stock Prices: <i>Another Look</i>. <i>Journal of Portfolio Management</i> , 2013, 39, 32-38. | 0.6 | 33 |
| 18 | The Pricing of Volatility and Skewness: <i>A New Interpretation</i>. <i>Journal of Investing</i> , 2009, 18, 27-30. | 0.2 | 23 |

| # | ARTICLE | IF | CITATIONS |
|----|---|-----|-----------|
| 19 | Does Past Performance Matter in Investment Manager Selection?. Journal of Portfolio Management, 2017, 43, 33-43. | 0.6 | 20 |
| 20 | ESG Investing: <i>Conceptual Issues</i>. Journal of Wealth Management, 2020, 23, 61-69. | 0.8 | 18 |
| 21 | Accounting Valuation: Is Earnings Quality an Issue?. Financial Analysts Journal, 2003, 59, 20-28. | 3.0 | 16 |
| 22 | Tesla: <i>Anatomy of a Run-Up</i>. Journal of Portfolio Management, 2014, 41, 139-151. | 0.6 | 14 |
| 23 | What Is the Alternative Hypothesis to Market Efficiency?. Journal of Portfolio Management, 2018, 44, 3-6. | 0.6 | 11 |
| 24 | A Note on Taxes and the Pricing of Treasury Bill Futures Contracts. Journal of Finance, 1981, 36, 1169-1176. | 5.1 | 10 |
| 25 | Adverse Selection, Squeezes, and the Bid-Ask Spread On Treasury Securities. Journal of Fixed Income, 1993, 3, 39-47. | 0.5 | 10 |
| 26 | Cash settlement when the underlying securities are thinly traded: A case study. Journal of Futures Markets, 1997, 17, 855-871. | 1.8 | 10 |
| 27 | The Big Market Delusion: Valuation and Investment Implications. Financial Analysts Journal, 2020, 76, 15-25. | 3.0 | 9 |
| 28 | INVITED EDITORIAL COMMENT. Journal of Portfolio Management, 2016, 43, 1-4. | 0.6 | 6 |
| 29 | Invited Editorial Comment. Journal of Portfolio Management, 2011, 37, 3-5. | 0.6 | 5 |
| 30 | Dividend-Price Ratios and Stock Returns: <i>International Evidence</i>. Journal of Portfolio Management, 2014, 40, 122-127. | 0.6 | 5 |
| 31 | A Note on Estimating Constant Growth Terminal Values With Inflation. Business Valuation Review, 2017, 36, 103-105. | 0.0 | 5 |
| 32 | Monetary policy and the daily behavior of interest rates. Journal of Economics and Business, 1983, 35, 189-203. | 2.7 | 4 |
| 33 | Interest rates and exchange rates: Some new empirical results. Journal of International Money and Finance, 1985, 4, 431-442. | 2.5 | 4 |
| 34 | Accounting and Valuation: How Helpful Are Recent Accounting Rule Changes?. Journal of Applied Corporate Finance, 2006, 18, 44-52. | 0.8 | 4 |
| 35 | Beliefs regarding fundamental value and optimal investing. Annals of Finance, 2010, 6, 83-105. | 0.8 | 4 |
| 36 | Experiments on Asset Pricing Under Delegated Portfolio Management. SSRN Electronic Journal, 2010, , . | 0.4 | 4 |

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|----|--|-----|-----------|
| 37 | Dividend-Price Ratios and Stock Returns: <i>Another Look at the History</i>. Journal of Investing, 2013, 22, 15-22. | 0.2 | 3 |
| 38 | Estimating Terminal Values with Inflation: The Inputs Matterâ€”It Is Not a Formulaic Exercise. Business Valuation Review, 2017, 36, 117-123. | 0.0 | 3 |
| 39 | Warren Buffett, Black-Scholes and Long Dated Options. SSRN Electronic Journal, 0, , . | 0.4 | 2 |
| 40 | The Tesla stock split experiment. Journal of Asset Management, 2020, 21, 647-651. | 1.5 | 2 |
| 41 | Is It Time to Terminate the Traditional Terminal Value?. Business Valuation Review, 2021, 40, 13-19. | 0.0 | 2 |
| 42 | RELATIVE VS. ABSOLUTE PRICE CHANGES: AN EMPIRICAL STUDY. Economic Inquiry, 1981, 19, 506-514. | 1.8 | 1 |
| 43 | Warren Buffett, Blackâ€™Scholes, and the Valuation of Long-Dated Options. Journal of Portfolio Management, 2010, 36, 107-111. | 0.6 | 1 |
| 44 | Corporate Stakeholders, Corporate Valuation, and ESG. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 45 | ESG Preferences, Risk and Return. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 46 | Inflation, Investment and Valuation. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 47 | Commentary: Passive Investing and Market Efficiency. Journal of Investing, 2017, 26, 7-9. | 0.2 | 0 |
| 48 | Information Flow and Expected Inflation: An Empirical Analysis. Journal of Investing, 2017, 26, 8-15. | 0.2 | 0 |
| 49 | What is the Alternative Hypothesis to Market Efficiency?. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 50 | Big Market Delusion: Electric Vehicles. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 51 | Inflation, Investment and Valuation. Journal of Business Valuation and Economic Loss Analysis, 2021, , . | 0.2 | 0 |
| 52 | Investment Research: How Much is Enough. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 53 | Stock Characteristics and Stock Returns: A Skepticâ€™s Look at the Cross-Section of Returns. SSRN Electronic Journal, 0, , . | 0.4 | 0 |