

Miles Livingston

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10684708/publications.pdf>

Version: 2024-02-01

27
papers

923
citations

687363

13
h-index

552781

26
g-index

27
all docs

27
docs citations

27
times ranked

316
citing authors

#	ARTICLE	IF	CITATIONS
1	The decline in idiosyncratic values of US Treasury securities. Journal of Banking and Finance, 2019, 107, 105603.	2.9	1
2	Are Chinese credit ratings relevant? A study of the Chinese bond market and credit rating industry. Journal of Banking and Finance, 2018, 87, 216-232.	2.9	105
3	Are Chinese Credit Ratings Relevant? A Study of the Chinese Bond Market and Credit Rating Industry. SSRN Electronic Journal, 2017, , .	0.4	1
4	INFORMATION OPACITY AND FITCH BOND RATINGS. Journal of Financial Research, 2016, 39, 329-357.	1.2	16
5	BROKERAGE COMMISSIONS AND MUTUAL FUND PERFORMANCE. Journal of Financial Research, 2015, 38, 283-303.	1.2	11
6	A Long-Term Perspective on the Determinants of Treasury Bond Stripping Levels. Financial Markets, Institutions and Instruments, 2014, 23, 179-210.	0.7	1
7	Moody's and S&P Ratings: Are They Equivalent? Conservative Ratings and Split Rated Bond Yields. Journal of Money, Credit and Banking, 2010, 42, 1267-1293.	1.6	76
8	Split Bond Ratings and Information Opacity Premiums. Financial Management, 2010, 39, 515-532.	2.7	66
9	The Components of Mutual Fund Fees. Financial Markets, Institutions and Instruments, 2008, 17, 197-223.	0.7	16
10	Split bond ratings and rating migration. Journal of Banking and Finance, 2008, 32, 1613-1624.	2.9	60
11	Asset Opaqueness and Split Bond Ratings. Financial Management, 2007, 36, 49-62.	2.7	89
12	The Impact of Rule 144A Debt Offerings upon Bond Yields and Underwriter Fees. Financial Management, 2002, 31, 5.	2.7	62
13	A Comparison of Bond Ratings from Moody's S&P and Fitch IBCA. Financial Markets, Institutions and Instruments, 1999, 8, 1-45.	0.7	70
14	SPLIT RATINGS, BOND YIELDS, AND UNDERWRITER SPREADS. Journal of Financial Research, 1998, 21, 185-204.	1.2	81
15	THE COST OF MUTUAL FUND DISTRIBUTION FEES. Journal of Financial Research, 1998, 21, 205-218.	1.2	48
16	MUTUAL FUND BROKERAGE COMMISSIONS. Journal of Financial Research, 1996, 19, 273-292.	1.2	50
17	Determinants of the call option on corporate bonds. Journal of Banking and Finance, 1992, 16, 687-703.	2.9	67
18	THE COUPON EFFECT ON TERM PREMIUMS. Journal of Financial Research, 1989, 12, 15-21.	1.2	1

#	ARTICLE	IF	CITATIONS
19	FLATTENING OF BOND YIELD CURVES. Journal of Financial Research, 1987, 10, 17-24.	1.2	8
20	The Delivery Option on Forward Contracts. Journal of Financial and Quantitative Analysis, 1987, 22, 79.	3.5	21
21	The effect of coupon level on treasury bond futures delivery. Journal of Futures Markets, 1987, 7, 303-309.	1.8	6
22	The cheapest deliverable bond for the cbt treasury bond futures contract. Journal of Futures Markets, 1984, 4, 161-172.	1.8	17
23	Flattening of Bond Yield Curves for Long Maturities. Journal of Finance, 1982, 37, 157-167.	5.1	11
24	A Note on the Issuance of Longâ€Term Pure Discount Bonds. Journal of Finance, 1979, 34, 241-246.	5.1	9
25	The Pricing of Premium Bonds. Journal of Financial and Quantitative Analysis, 1979, 14, 517.	3.5	10
26	Taxation and Bond Market Equilibrium in a World of Uncertain Future Interest Rates. Journal of Financial and Quantitative Analysis, 1979, 14, 11.	3.5	7
27	Bond Taxation and the Shape of the Yieldâ€toâ€Maturity Curve. Journal of Finance, 1979, 34, 189-196.	5.1	13