

Tim Brailsford

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10941891/publications.pdf>

Version: 2024-02-01

11
papers

259
citations

1307594

7
h-index

1281871

11
g-index

11
all docs

11
docs citations

11
times ranked

135
citing authors

#	ARTICLE	IF	CITATIONS
1	The investment value of the value premium. Pacific-Basin Finance Journal, 2012, 20, 416-437.	3.9	25
2	The historical equity risk premium in Australia: post-GFC and 128 years of data. Accounting and Finance, 2012, 52, 237-247.	3.2	47
3	Interaction of size, book-to-market and momentum effects in Australia. Accounting and Finance, 2010, 50, 197-219.	3.2	49
4	Re-examination of the historical equity risk premium in Australia. Accounting and Finance, 2008, 48, 73-97.	3.2	37
5	Disentangling Size from Momentum in Australian Stock Returns. Australian Journal of Management, 2008, 32, 463-484.	2.2	38
6	Effectiveness of high interest rate policy on exchange rates: A reexamination of the Asian financial crisis. Journal of Applied Mathematics and Decision Sciences, 2006, 2006, 1-9.	0.4	4
7	Use of derivatives in public sector organizations. Accounting and Finance, 2005, 45, 43-66.	3.2	6
8	The International Transmission of Arbitrage Information Across Futures Markets. Journal of Business Finance and Accounting, 2005, 32, 973-1000.	2.7	4
9	The Adjustment of the Yule-Walker Relations in VAR Modeling: The Impact of the Euro on the Hong Kong Stock Market. Multinational Finance Journal, 2001, 5, 35-58.	0.5	7
10	Mispricing in Stock Index Futures: A Re-examination Using the SPI. Australian Journal of Management, 1997, 22, 21-45.	2.2	29
11	SEASONALITY IN AUSTRALIAN SHARE PRICE INDICES BETWEEN 1936 AND 1957. Accounting and Finance, 1991, 31, 69-85.	3.2	13