

Jitka Hilliard

List of Publications by Year in Descending Order

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

24
papers

124
citations

6
h-index

10
g-index

25
ext. papers

159
ext. citations

1.6
avg, IF

3.3
L-index

#	Paper	IF	Citations
24	Exchange-Traded Funds Investing in the European Emerging Markets. <i>Journal of Eastern European and Central Asian Research</i> , 2022 , 9, 260-270	1.4	
23	Using the short-lived arbitrage model to compute minimum variance hedge ratios: application to indices, stocks and commodities. <i>Quantitative Finance</i> , 2021 , 21, 125-142	1.6	0
22	The Role of Market Sentiment in Asset Allocations and Stock Returns. <i>Journal of Behavioral Finance</i> , 2020 , 21, 423-441	1.9	4
21	Payday lending, crime, and bankruptcy: Is there a connection?. <i>Journal of Consumer Affairs</i> , 2020 , 54, 1159-1177	2	
20	On Education Level and Terms in Obtaining P2P Funding: New Evidence from China*. <i>International Review of Finance</i> , 2020 , 20, 801-826	1	3
19	The US financial crisis and corporate dividend reactions: for better or for worse?. <i>Review of Quantitative Finance and Accounting</i> , 2019 , 53, 1165-1193	1.7	3
18	A jump-diffusion model for pricing and hedging with margined options: An application to Brent crude oil contracts. <i>Journal of Banking and Finance</i> , 2019 , 98, 137-155	2.6	3
17	Rebalancing versus buy and hold: theory, simulation and empirical analysis. <i>Review of Quantitative Finance and Accounting</i> , 2018 , 50, 1-32	1.7	11
16	Option pricing under short-lived arbitrage: theory and tests. <i>Quantitative Finance</i> , 2017 , 17, 1661-1681	1.6	4
15	Do state regulations affect payday lender concentration?. <i>Journal of Economics and Business</i> , 2016 , 84, 14-29	1.3	16
14	State Pension Plans for Public Employees: A Rough Road Ahead. <i>SSRN Electronic Journal</i> , 2016 ,	1	1
13	Size and price-to-book effects: Evidence from the Chinese stock markets. <i>Pacific-Basin Finance Journal</i> , 2015 , 32, 40-55	2.4	39
12	Banks and Payday Lenders: Friends or Foes?. <i>International Advances in Economic Research</i> , 2015 , 21, 139-153	1.5	11
11	Estimating Early Exercise Premiums on Gold and Copper Options Using a Multifactor Model and Density Matched Lattices. <i>Financial Review</i> , 2015 , 50, 27-56	1.3	6
10	Using Multivariate Densities to Assign Lattice Probabilities When There Are Jumps. <i>Journal of Futures Markets</i> , 2015 , 35, 385-398	2.1	
9	A Comparison of Rebalanced and Buy and Hold Portfolios: Does Monetary Policy Matter?. <i>Review of Pacific Basin Financial Markets and Policies</i> , 2015 , 18, 1550006	0.5	3
8	Pricing American options when there is short-lived arbitrage. <i>International Journal of Financial Markets and Derivatives</i> , 2015 , 4, 43	0.4	1

7	Premiums and discounts in ETFs: An analysis of the arbitrage mechanism in domestic and international funds. <i>Global Finance Journal</i> , 2014 , 25, 90-107	1.6	15
6	Hedging price changes in the S&P 500 options and futures contracts: the effect of different measures of implied volatility. <i>International Journal of Financial Markets and Derivatives</i> , 2014 , 3, 241	0.4	
5	Volatilities implied by price changes in the S&P 500 options and futures contracts. <i>Review of Quantitative Finance and Accounting</i> , 2014 , 42, 599-626	1.7	1
4	Testing Greeks and price changes in the S&P 500 options and futures contract: A regression analysis. <i>International Review of Financial Analysis</i> , 2013 , 26, 51-58	6.7	2
3	Matching non-synchronous observations in derivative markets: choosing windows and efficient estimators. <i>Quantitative Finance</i> , 2012 , 12, 49-60	1.6	
2	Timing versus Buy and Hold: A Model for Determining Predictive Accuracy Required for Superior Performance. <i>Financial Review</i> , 2011 , 46, 595-620	1.3	1
1	An adaptive model for security prices driven by latent values: parameter estimation and option pricing effects. <i>Quantitative Finance</i> , 1-16	1.6	