Andrew Urquhart

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/1837295/publications.pdf

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68 papers	4,392 citations	279701 23 h-index	138417 58 g-index
68 all docs	68 docs citations	68 times ranked	1670 citing authors

#	Article	IF	Citations
1	PhD CEOs and firm performance. European Financial Management, 2022, 28, 433-481.	1.7	12
2	Naval disasters, world war two and the British stock market. Research in International Business and Finance, 2022, 59, 101556.	3.1	18
3	Intraday time series momentum: Global evidence and links to market characteristics. Journal of Financial Markets, 2022, 57, 100619.	0.7	10
4	Bitcoin intraday time series momentum. Financial Review, 2022, 57, 319-344.	1.3	17
5	Crypto and digital currencies â€" nine research priorities. Nature, 2022, 604, 36-39.	13.7	10
6	Under the hood of the Ethereum blockchain. Finance Research Letters, 2022, 47, 102628.	3.4	11
7	UK Vice Chancellor compensation: Do they get what they deserve?. British Accounting Review, 2022, 54, 101108.	2.2	3
8	Technical trading and cryptocurrencies. Annals of Operations Research, 2021, 297, 191-220.	2.6	55
9	Nonlinearity everywhere: implications for empirical finance, technical analysis and value at risk. European Journal of Finance, 2021, 27, 1326-1349.	1.7	2
10	Dynamic efficiency and arbitrage potential in Bitcoin: A long-memory approach. International Review of Financial Analysis, 2021, 75, 101725.	3.1	37
11	Uncertainty of uncertainty and firm cash holdings. Journal of Financial Stability, 2021, 56, 100922.	2.6	38
12	MAX momentum in cryptocurrency markets. International Review of Financial Analysis, 2021, 77, 101829.	3.1	23
13	What effect did the introduction of Bitcoin futures have on the Bitcoin spot market?. European Journal of Finance, 2021, 27, 1251-1281.	1.7	26
14	The efficiency of Bitcoin: A strongly typed genetic programming approach to smart electronic Bitcoin markets. International Review of Financial Analysis, 2021, 73, 101629.	3.1	20
15	Female CFOs, leverage and the moderating role of board diversity and CEO power. Journal of Corporate Finance, 2021, 71, 101858.	2.7	38
16	What drives Bitcoinâ€™s price crash risk?. Economics Letters, 2020, 191, 108777.	0.9	55
17	Should investors include Bitcoin in their portfolios? AÂportfolio theory approach. British Accounting Review, 2020, 52, 100837.	2.2	111
18	A three-factor pricing model for cryptocurrencies. Finance Research Letters, 2020, 34, 101248.	3.4	69

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19	Forecasting the volatility of Bitcoin: The importance of jumps and structural breaks. European Financial Management, 2020, 26, 1294-1323.	1.7	52
20	Political uncertainty and sentiment: Evidence from the impact of Brexit on financial markets. European Economic Review, 2020, 129, 103523.	1.2	9
21	Do momentum and reversal strategies work in commodity futures? A comprehensive study. Review of Behavioral Finance, 2020, 12, 375-409.	1.2	3
22	Investigating risk contagion initiated by endogenous liquidity shocks: evidence from the US and eurozone interbank markets. European Journal of Finance, 2019, 25, 35-53.	1.7	4
23	Technical Analysis and Cryptocurrencies. SSRN Electronic Journal, 2019, , .	0.4	4
24	Information demand and cryptocurrency market activity. Economics Letters, 2019, 185, 108714.	0.9	15
25	Portfolio management with cryptocurrencies: The role of estimation risk. Economics Letters, 2019, 177, 76-80.	0.9	101
26	The intraday dynamics of bitcoin. Research in International Business and Finance, 2019, 49, 71-81.	3.1	73
27	The performance of technical trading rules in Socially Responsible Investments. International Review of Economics and Finance, 2019, 63, 397-411.	2.2	5
28	An early warning indicator for liquidity shortages in the interbank market. International Journal of Finance and Economics, 2019, 24, 1300-1312.	1.9	1
29	Is Bitcoin a hedge or safe haven for currencies? An intraday analysis. International Review of Financial Analysis, 2019, 63, 49-57.	3.1	332
30	Cryptocurrencies as a financial asset: A systematic analysis. International Review of Financial Analysis, 2019, 62, 182-199.	3.1	628
31	Does twitter predict Bitcoin?. Economics Letters, 2019, 174, 118-122.	0.9	250
32	Pairs trading across Mainland China and Hong Kong stock markets. International Journal of Finance and Economics, 2019, 24, 698-726.	1.9	7
33	Highâ€frequency trading from an evolutionary perspective: Financial markets as adaptive systems. International Journal of Finance and Economics, 2019, 24, 943-962.	1.9	9
34	The Brexit vote and currency markets. Journal of International Financial Markets, Institutions and Money, 2019, 59, 153-164.	2.1	18
35	What causes the attention of Bitcoin?. Economics Letters, 2018, 166, 40-44.	0.9	280
36	Ultra-high-frequency leadâ€“lag relationship and information arrival. Quantitative Finance, 2018, 18, 725-735.	0.9	9

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37	Does intraday technical trading have predictive power in precious metal markets?. Journal of International Financial Markets, Institutions and Money, 2018, 52, 102-113.	2.1	22
38	Future directions in international financial integration research - A crowdsourced perspective. International Review of Financial Analysis, 2018, 55, 35-49.	3.1	49
39	A Seasonality Factor in Asset Allocation. SSRN Electronic Journal, 2018, , .	0.4	0
40	Optimal vs naÃ¯ve diversification in cryptocurrencies. Economics Letters, 2018, 171, 93-96.	0.9	97
41	Sampling frequency and the performance of different types of technical trading rules. Finance Research Letters, 2017, 22, 136-139.	3.4	12
42	Price clustering in Bitcoin. Economics Letters, 2017, 159, 145-148.	0.9	291
43	How predictable are precious metal returns?. European Journal of Finance, 2017, 23, 1390-1413.	1.7	26
44	Price Clustering in Bitcoin. SSRN Electronic Journal, 2017, , .	0.4	1
45	Stylized facts of intraday precious metals. PLoS ONE, 2017, 12, e0174232.	1.1	14
46	The Inefficiency of Bitcoin. SSRN Electronic Journal, 2016, , .	0.4	3
47	Are stock markets really efficient? Evidence of the adaptive market hypothesis. International Review of Financial Analysis, 2016, 47, 39-49.	3.1	111
48	The inefficiency of Bitcoin. Economics Letters, 2016, 148, 80-82.	0.9	937
49	A calendar effect: Weekend overreaction (and subsequent reversal) in spot FX rates. Journal of Multinational Financial Management, 2016, 37-38, 158-167.	1.0	7
50	Liquidity risk contagion in the interbank market. Journal of International Financial Markets, Institutions and Money, 2016, 45, 142-155.	2.1	11
51	Investor sentiment and local bias in extreme circumstances: The case of the Blitz. Research in International Business and Finance, 2016, 36, 340-350.	3.1	6
52	The Adaptive Market Hypothesis and Stock Return Predictability: Evidence from Major Stock Indices. SSRN Electronic Journal, 2015, , .	0.4	5
53	Does Technical Analysis Beat the Market? Evidence from High Frequency Trading in Gold and Silver. SSRN Electronic Journal, 2015, , .	0.4	1
54	Political uncertainty and the 2012 US presidential election: A cointegration study of prediction markets, polls and a stand-out expert. International Review of Financial Analysis, 2015, 42, 162-171.	3.1	8

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55	War and stock markets: The effect of World War Two on the British stock market. International Review of Financial Analysis, 2015, 40, 166-177.	3.1	106
56	How exactly do markets adapt? Evidence from the moving average rule in three developed markets. Journal of International Financial Markets, Institutions and Money, 2015, 38, 127-147.	2.1	39
57	Calendar effects, market conditions and the Adaptive Market Hypothesis: Evidence from long-run U.S. data. International Review of Financial Analysis, 2014, 35, 154-166.	3.1	104
58	The Euro and European stock market efficiency. Applied Financial Economics, 2014, 24, 1235-1248.	0.5	8
59	Efficient or adaptive markets? Evidence from major stock markets using very long run historic data. International Review of Financial Analysis, 2013, 28, 130-142.	3.1	130
60	The Euro and European Stock Market Efficiency. SSRN Electronic Journal, 0, , .	0.4	1
61	How Predictable Are Precious Metal Returns?. SSRN Electronic Journal, 0, , .	0.4	0
62	Portfolio Management with Cryptocurrencies: The Role of Estimation Risk. SSRN Electronic Journal, 0, , .	0.4	1
63	Should Investors Include Bitcoin in Their Portfolios? A Portfolio Theory Approach. SSRN Electronic Journal, 0, , .	0.4	6
64	Cryptocurrencies as a Financial Asset: A Systematic Analysis. SSRN Electronic Journal, 0, , .	0.4	19
65	Is Bitcoin a Hedge or Safe-Haven for Currencies? An Intraday Analysis. SSRN Electronic Journal, 0, , .	0.4	17
66	The Intraday Dynamics of Bitcoin. SSRN Electronic Journal, 0, , .	0.4	3
67	Forecasting the Volatility of Bitcoin: The Importance of Jumps and Structural Breaks. SSRN Electronic Journal, 0, , .	0.4	2
68	Should Ethical Traders Employ Technical Analysis?. SSRN Electronic Journal, 0, , .	0.4	0