

Robert S Hudson

List of Publications by Year in descending order

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88
papers

1,708
citations

394286

19
h-index

360920

35
g-index

88
all docs

88
docs citations

88
times ranked

993
citing authors

#	ARTICLE	IF	CITATIONS
1	Naval disasters, world war two and the British stock market. <i>Research in International Business and Finance</i> , 2022, 59, 101556.	3.1	18
2	How female directors help firms to attain optimal cash holdings. <i>International Review of Financial Analysis</i> , 2022, 80, 102034.	3.1	9
3	Stock liquidity and return distribution: Evidence from the London Stock Exchange. <i>Finance Research Letters</i> , 2021, 39, 101539.	3.4	4
4	Technical trading and cryptocurrencies. <i>Annals of Operations Research</i> , 2021, 297, 191-220.	2.6	55
5	Nonlinearity everywhere: implications for empirical finance, technical analysis and value at risk. <i>European Journal of Finance</i> , 2021, 27, 1326-1349.	1.7	2
6	Political uncertainty and sentiment: Evidence from the impact of Brexit on financial markets. <i>European Economic Review</i> , 2020, 129, 103523.	1.2	9
7	Personal routes into behavioural finance. <i>Review of Behavioral Finance</i> , 2020, 12, 1-9.	1.2	3
8	Market frictions and the geographical location of global stock exchanges. Evidence from the S&P Global Index. <i>Journal of Economic Studies</i> , 2020, 48, 354-366.	1.0	1
9	Momentum effects in China: A review of the literature and an empirical explanation of prevailing controversies. <i>Research in International Business and Finance</i> , 2019, 47, 78-101.	3.1	11
10	Technical Analysis and Cryptocurrencies. <i>SSRN Electronic Journal</i> , 2019, , .	0.4	4
11	High-frequency trading from an evolutionary perspective: Financial markets as adaptive systems. <i>International Journal of Finance and Economics</i> , 2019, 24, 943-962.	1.9	9
12	Test of recent advances in extracting information from option prices. <i>International Review of Financial Analysis</i> , 2018, 56, 292-302.	3.1	0
13	Sampling frequency and the performance of different types of technical trading rules. <i>Finance Research Letters</i> , 2017, 22, 136-139.	3.4	12
14	Stock liquidity and SMEs' likelihood of bankruptcy: Evidence from the US market. <i>Research in International Business and Finance</i> , 2017, 42, 1383-1393.	3.1	7
15	Investigation of institutional changes in the UK housing market using structural break tests and time-varying parameter models. <i>Empirical Economics</i> , 2017, 53, 617-640.	1.5	9
16	The price, quality and distribution of mortgage payment protection insurance: A hedonic pricing approach. <i>British Accounting Review</i> , 2017, 49, 242-255.	2.2	4
17	Dispelling the myth of a value premium: contrary evidence of Malaysian crony capitalism. <i>International Journal of Banking, Accounting and Finance</i> , 2016, 7, 1.	0.1	1
18	Reviewing the hedge funds literature I: Hedge funds and hedge funds' managerial characteristics. <i>International Review of Financial Analysis</i> , 2016, 48, 85-97.	3.1	6

#	ARTICLE	IF	CITATIONS
19	Reviewing the hedge funds literature II: Hedge funds' returns and risk management characteristics. <i>International Review of Financial Analysis</i> , 2016, 48, 55-66.	3.1	15
20	How to get the most from a business intelligence application during the post implementation phase? Deep structure transformation at a U.K. retail bank. <i>European Journal of Information Systems</i> , 2016, 25, 29-46.	5.5	40
21	The effect of size on the failure probabilities of SMEs: An empirical study on the US market using discrete hazard model. <i>International Review of Financial Analysis</i> , 2016, 43, 135-145.	3.1	49
22	Investor sentiment and local bias in extreme circumstances: The case of the Blitz. <i>Research in International Business and Finance</i> , 2016, 36, 340-350.	3.1	6
23	Calculating and comparing security returns is harder than you think: A comparison between logarithmic and simple returns. <i>International Review of Financial Analysis</i> , 2015, 38, 151-162.	3.1	49
24	War and stock markets: The effect of World War Two on the British stock market. <i>International Review of Financial Analysis</i> , 2015, 40, 166-177.	3.1	106
25	Identification of house price bubbles using user cost in a state space model. <i>Applied Economics</i> , 2015, 47, 6088-6101.	1.2	4
26	Return predictability and the "wisdom of crowds": Genetic Programming trading algorithms, the Marginal Trader Hypothesis and the Hayek Hypothesis. <i>Journal of International Financial Markets, Institutions and Money</i> , 2015, 37, 85-98.	2.1	14
27	Which heuristics can aid financial-decision-making?. <i>International Review of Financial Analysis</i> , 2015, 42, 199-210.	3.1	18
28	The benefits of combining seasonal anomalies and technical trading rules. <i>Finance Research Letters</i> , 2015, 14, 36-44.	3.4	3
29	How exactly do markets adapt? Evidence from the moving average rule in three developed markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2015, 38, 127-147.	2.1	39
30	Informed Trading and Market Structure. <i>European Financial Management</i> , 2015, 21, 148-177.	1.7	6
31	Do the disposition and house money effects coexist? A reconciliation of two behavioral biases using individual investor-level data. <i>Journal of International Financial Markets, Institutions and Money</i> , 2015, 34, 55-68.	2.1	21
32	The implications of high-frequency trading on market efficiency and price discovery. <i>Applied Economics Letters</i> , 2014, 21, 1148-1151.	1.0	9
33	Do Lenders Cross-Subsidise Loans by Selling Payment Protection Insurance?. <i>International Journal of the Economics of Business</i> , 2014, 21, 121-138.	1.0	8
34	Adapting financial rationality: Is a new paradigm emerging?. <i>Critical Perspectives on Accounting</i> , 2014, 25, 724-742.	2.7	24
35	Does high frequency trading affect technical analysis and market efficiency? And if so, how?. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 28, 131-157.	2.1	36
36	A note on the relationship between market efficiency and adaptability " New evidence from artificial stock markets. <i>Expert Systems With Applications</i> , 2014, 41, 7436-7454.	4.4	34

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37	New evidence about the profitability of small and large stocks and the role of volume obtained using Strongly Typed Genetic Programming. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 33, 299-316.	2.1	6
38	The influence of product age on pricing decisions: An examination of bank deposit interest rate setting. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 31, 216-230.	2.1	9
39	How prior realized outcomes affect portfolio decisions. <i>Review of Quantitative Finance and Accounting</i> , 2013, 41, 611-629.	0.8	19
40	Herd behaviour experimental testing in laboratory artificial stock market settings. Behavioural foundations of stylised facts of financial returns. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2013, 392, 4351-4372.	1.2	13
41	A review of the international literature on the short term predictability of stock prices conditional on large prior price changes: Microstructure, behavioral and risk related explanations. <i>International Review of Financial Analysis</i> , 2013, 26, 1-17.	3.1	49
42	How people evaluate defined contribution, annuity-based pension arrangements: A behavioral exploration. <i>Journal of Economic Psychology</i> , 2013, 34, 256-269.	1.1	11
43	Efficient or adaptive markets? Evidence from major stock markets using very long run historic data. <i>International Review of Financial Analysis</i> , 2013, 28, 130-142.	3.1	130
44	Price impact of block trades in the Saudi stock market. <i>Journal of International Financial Markets, Institutions and Money</i> , 2013, 23, 322-341.	2.1	20
45	The equity funding of smaller growing companies and regional stock exchanges. <i>International Small Business Journal</i> , 2012, 30, 832-849.	2.9	17
46	Can market frictions really explain the price impact asymmetry of block trades? Evidence from the Saudi Stock Market. <i>Emerging Markets Review</i> , 2012, 13, 202-209.	2.2	14
47	Do national soccer results really impact on the stock market?. <i>Applied Economics</i> , 2011, 43, 3709-3717.	1.2	26
48	A response to "Reflections on a global financial crisis". <i>Critical Perspectives on International Business</i> , 2010, 6, 53-71.	1.4	16
49	Technical trading rules and calendar anomalies " Are they the same phenomena?. <i>Economics Letters</i> , 2010, 106, 128-130.	0.9	20
50	Stock return predictability despite low autocorrelation. <i>Economics Letters</i> , 2010, 108, 101-103.	0.9	25
51	The influence of time, seasonality and market state on momentum: insights from the Australian stock market. <i>Applied Financial Economics</i> , 2010, 20, 1547-1563.	0.5	17
52	"Equity Returns at the Turn of the Month": Further Confirmation and Insights. <i>Financial Analysts Journal</i> , 2009, 65, 14-16.	1.2	6
53	Trading Frictions and Market Structure: An Empirical Analysis. <i>Journal of Business Finance and Accounting</i> , 2008, 35, 563-579.	1.5	5
54	Comparative performance of UK mutual building societies and stock retail banks: further evidence. <i>Accounting and Finance</i> , 2008, 48, 319-336.	1.7	3

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55	Interest rate clustering in UK financial services markets. <i>Journal of Banking and Finance</i> , 2008, 32, 1393-1403.	1.4	21
56	Has regulation killed off the defined benefit scheme as a cost effective tool for human resource management?. <i>Journal of Financial Regulation and Compliance</i> , 2008, 16, 220-229.	0.7	7
57	Mortality projections and unisex pricing of annuities in the UK. <i>Journal of Financial Regulation and Compliance</i> , 2007, 15, 166-179.	0.7	4
58	Finance theory: A house without windows. <i>Critical Perspectives on Accounting</i> , 2007, 18, 932-951.	2.7	37
59	As time goes by: An investigation of how asset allocation varies with investor age. <i>Economics Letters</i> , 2006, 91, 210-214.	0.9	9
60	Electronic trading platforms and the cost-effective distribution of open market option (OMO) pension annuities. <i>International Journal of Information Management</i> , 2006, 26, 187-195.	10.5	4
61	The mortality risk of pensions " methods of control and policy implications for the UK. <i>Journal of Financial Regulation and Compliance</i> , 2006, 14, 363-374.	0.7	1
62	Consumer debt in the UK: Attitudes and implications. <i>Journal of Financial Regulation and Compliance</i> , 2005, 13, 132-141.	0.7	16
63	Informed choice: consumer preferences for information on pensions. <i>Journal of Financial Regulation and Compliance</i> , 2005, 13, 260-267.	0.7	8
64	A study of the initial returns and the aftermarket performance of initial public offerings of demutualized building societies in the UK. <i>Applied Economics Letters</i> , 2005, 12, 403-409.	1.0	3
65	Pre-holiday effects: International evidence on the decline and reversal of a stock market anomaly. <i>Journal of International Money and Finance</i> , 2005, 24, 1226-1236.	1.3	51
66	The predictive ability and profitability of technical trading rules: does company size matter?. <i>Economics Letters</i> , 2005, 86, 21-27.	0.9	19
67	Should actions speak louder than words? Individuals' attitudes and behavior in asset allocation choices. <i>Economics Letters</i> , 2005, 89, 107-111.	0.9	4
68	Intra Day Bid-Ask Spreads, Trading Volume and Volatility: Recent Empirical Evidence from the London Stock Exchange. <i>Journal of Business Finance and Accounting</i> , 2004, 31, 647-676.	1.5	45
69	The impact of depolarisation on e-commerce development in the distribution of regulated financial products. <i>International Journal of Information Management</i> , 2004, 24, 283-293.	10.5	4
70	Back to the future: an empirical investigation into the validity of stock index models over time. <i>Applied Financial Economics</i> , 2004, 14, 209-214.	0.5	4
71	Further reflections on the nature of intuition-analysis and the construct validity of the Cognitive Style Index. <i>Journal of Occupational and Organizational Psychology</i> , 2003, 76, 269-278.	2.6	39
72	Trading frequency and the compass rose. <i>Applied Economics Letters</i> , 2003, 10, 511-517.	1.0	6

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73	The impact of regulatory change on retail financial product distribution in the UK. Journal of Financial Regulation and Compliance, 2003, 11, 71-80.	0.7	6
74	Why investors should be cautious of the academic approach to testing for stock market anomalies. Applied Financial Economics, 2002, 12, 681-686.	0.5	14
75	Non-executive directors and the Higgs consultation paper, â€˜Review of the role and effectiveness of non-executive directorsâ€™. Journal of Financial Regulation and Compliance, 2002, 10, 361-371.	0.7	16
76	The risk and return of UK equities following price innovations: a case of market inefficiency?. Applied Financial Economics, 2001, 11, 187-196.	0.5	8
77	Tick size and the compass rose: further insights. Economics Letters, 2000, 68, 119-125.	0.9	12
78	A new approach to linking strategy formulation and strategy implementation: an example from the UK banking sector. International Journal of Information Management, 2000, 20, 411-428.	10.5	35
79	Share dealing on the web: a comprehensive review of design specifications across the globe. International Journal of Information Management, 2000, 20, 3-16.	10.5	10
80	TIME DIVERSIFICATION: AN ESSAY ON THE NEED TO REVISIT FINANCE THEORY. Critical Perspectives on Accounting, 1999, 10, 501-519.	2.7	9
81	Share prices under Tory and Labour governments in the UK since 1945. Applied Financial Economics, 1998, 8, 389-400.	0.5	28
82	A note on the weak form efficiency of capital markets: The application of simple technical trading rules to UK stock prices - 1935 to 1994. Journal of Banking and Finance, 1996, 20, 1121-1132.	1.4	207
83	THE FUTURE OF COMPLIANCE IN RETAIL FINANCIAL SERVICES. Journal of Financial Regulation and Compliance, 1996, 4, 215-226.	0.7	3
84	On the Risk of Stocks in the Long Run: A Resolution to the Debate?. Financial Analysts Journal, 1996, 52, 57-62.	1.2	13
85	Comparing Security Returns is Harder than You Think: Problems with Logarithmic Returns. SSRN Electronic Journal, 0, , .	0.4	8
86	Interest Rate Clustering in UK Financial Services Markets. SSRN Electronic Journal, 0, , .	0.4	6
87	Short Term Overreaction, Underreaction and Momentum in Equity Markets. SSRN Electronic Journal, 0, , .	0.4	0
88	Should the Joint Provision of Credit Insurance with Unsecured Lending Be Prohibited? An Examination of the UK Payment Protection Insurance Market. SSRN Electronic Journal, 0, , .	0.4	0