

# Robert E Whaley

## List of Publications by Year in descending order

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Version: 2024-02-01

55  
papers

10,143  
citations

101384

36  
h-index

155451

55  
g-index

60  
all docs

60  
docs citations

60  
times ranked

2905  
citing authors

#	ARTICLE	IF	CITATIONS
1	Implied Volatility Functions: Empirical Tests. <i>Journal of Finance</i> , 1998, 53, 2059-2106.	3.2	989
2	The Investor Fear Gauge. <i>Journal of Portfolio Management</i> , 2000, 26, 12-17.	0.3	848
3	Does Net Buying Pressure Affect the Shape of Implied Volatility Functions?. <i>Journal of Finance</i> , 2004, 59, 711-753.	3.2	768
4	The Dynamics of Stock Index and Stock Index Futures Returns. <i>Journal of Financial and Quantitative Analysis</i> , 1990, 25, 441.	2.0	656
5	Efficient Analytic Approximation of American Option Values. <i>Journal of Finance</i> , 1987, 42, 301-320.	3.2	648
6	Stock Market Structure and Volatility. <i>Review of Financial Studies</i> , 1990, 3, 37-71.	3.7	481
7	Transaction costs and the small firm effect. <i>Journal of Financial Economics</i> , 1983, 12, 57-79.	4.6	474
8	Understanding the VIX. <i>Journal of Portfolio Management</i> , 2009, 35, 98-105.	0.3	451
9	Predicting stock market volatility: A new measure. <i>Journal of Futures Markets</i> , 1995, 15, 265-302.	0.9	430
10	Derivatives on Market Volatility. <i>Journal of Derivatives</i> , 1993, 1, 71-84.	0.1	423
11	Intraday Price Change and Trading Volume Relations in the Stock and Stock Option Markets. <i>Journal of Finance</i> , 1990, 45, 191-220.	3.2	330
12	Valuation of American call options on dividend-paying stocks. <i>Journal of Financial Economics</i> , 1982, 10, 29-58.	4.6	299
13	Market volatility prediction and the efficiency of the S & P 100 index option market. <i>Journal of Financial Economics</i> , 1992, 31, 43-73.	4.6	261
14	An Anatomy of the "S&P Game": The Effects of Changing the Rules. <i>Journal of Finance</i> , 1996, 51, 1909-1930.	3.2	232
15	On the valuation of American call options on stocks with known dividends. <i>Journal of Financial Economics</i> , 1981, 9, 207-211.	4.6	229
16	Mean Reversion of Standard & Poor's 500 Index Basis Changes: Arbitrage-induced or Statistical Illusion?. <i>Journal of Finance</i> , 1994, 49, 479-513.	3.2	217
17	Hedge Fund Risk Dynamics: Implications for Performance Appraisal. <i>Journal of Finance</i> , 2009, 64, 985-1035.	3.2	193
18	Regime switching in foreign exchange rates. <i>Journal of Econometrics</i> , 2000, 94, 239-276.	3.5	184

#	ARTICLE	IF	CITATIONS
19	Program Trading and Expiration-Day Effects. <i>Financial Analysts Journal</i> , 1987, 43, 16-28.	1.2	170
20	Valuation of American Futures Options: Theory and Empirical Tests. <i>Journal of Finance</i> , 1986, 41, 127-150.	3.2	133
21	Assessing Goodness of Fit of Asset Pricing Models: The Distribution of the Maximal R <sup>2</sup> . <i>Journal of Finance</i> , 1997, 52, 591-607.	3.2	126
22	Modeling the bid/ask spread: measuring the inventory-holding premium. <i>Journal of Financial Economics</i> , 2004, 72, 97-141.	4.6	125
23	Dividends and S&P 100 index option valuation. <i>Journal of Futures Markets</i> , 1992, 12, 123-137.	0.9	115
24	Return and Risk of CBOE Buy Write Monthly Index. <i>Journal of Derivatives</i> , 2002, 10, 35-42.	0.1	105
25	S&P 100 Index Option Volatility. <i>Journal of Finance</i> , 1991, 46, 1551-1561.	3.2	96
26	Regulation Fair Disclosure and the Cost of Adverse Selection. <i>Journal of Accounting Research</i> , 2008, 46, 697-728.	2.5	86
27	Expiration-Day Effects: What Has Changed?. <i>Financial Analysts Journal</i> , 1991, 47, 58-72.	1.2	85
28	Trading Volatility: <i>At What Cost?</i> . <i>Journal of Portfolio Management</i> , 2013, 40, 95-108.	0.3	76
29	Using Option Prices to Infer Overpayments and Synergies in M&A Transactions. <i>Review of Financial Studies</i> , 2013, 26, 695-722.	3.7	72
30	Ownership, Competition, and Financial Disclosure. <i>Australian Journal of Management</i> , 2006, 31, 235-263.	1.2	71
31	Expiration Day Effects of the All Ordinaries Share Price Index Futures: Empirical Evidence and Alternative Settlement Procedures. <i>Australian Journal of Management</i> , 1997, 22, 139-174.	1.2	57
32	Early Exercise of Put Options on Stocks. <i>Journal of Finance</i> , 2012, 67, 1423-1456.	3.2	56
33	The valuation of American call options and the expected ex-dividend stock price decline. <i>Journal of Financial Economics</i> , 1986, 17, 91-111.	4.6	55
34	Commodity Index Investing: <i>Speculation or Diversification?</i> . <i>Journal of Alternative Investments</i> , 2011, 14, 50-60.	0.3	51
35	Failure to exercise call options: An anomaly and a trading game. <i>Journal of Financial Markets</i> , 2008, 11, 1-35.	0.7	50
36	One Market? Stocks, Futures, and Options During October 1987. <i>Journal of Finance</i> , 1992, 47, 851-877.	3.2	49

#	ARTICLE	IF	CITATIONS
37	S&P 500 Index Replacements. <i>Journal of Portfolio Management</i> , 2002, 29, 51-60.	0.3	46
38	Reset Put Options: Valuation, Risk Characteristics, and an Application. <i>Australian Journal of Management</i> , 1999, 24, 1-20.	1.2	44
39	The Persistent Presidential Dummy. <i>Journal of Portfolio Management</i> , 2007, 33, 133-143.	0.3	42
40	Tail Wags Dog: Intraday Price Discovery in VIX Markets. <i>Journal of Futures Markets</i> , 2017, 37, 431-451.	0.9	41
41	The Value of Wildcard Options. <i>Journal of Finance</i> , 1994, 49, 215-236.	3.2	39
42	Do expirations of Hang Seng Index derivatives affect stock market volatility?. <i>Pacific-Basin Finance Journal</i> , 1999, 7, 453-470.	2.0	39
43	Valuing S&P 500 Bear Market Warrants With a Periodic Reset. <i>Journal of Derivatives</i> , 1997, 5, 99-106.	0.1	36
44	Stock splits: implications for investor trading costs. <i>Journal of Empirical Finance</i> , 2003, 10, 271-303.	0.9	32
45	Anticipation of quarterly earnings announcements. <i>Journal of Accounting and Economics</i> , 1982, 4, 57-83.	1.7	25
46	Common Divisors, Payout Persistence, and Return Predictability. <i>International Review of Finance</i> , 2009, 9, 335-357.	1.1	25
47	A Scorecard from the S&P Game. <i>Journal of Portfolio Management</i> , 1997, 23, 16-23.	0.3	21
48	Political regimes, business cycles, seasonalities, and returns. <i>Journal of Banking and Finance</i> , 2009, 33, 1112-1128.	1.4	21
49	Futures Market Volatility: What Has Changed?. <i>Journal of Futures Markets</i> , 2015, 35, 426-454.	0.9	18
50	Levered and Inverse Exchange-Traded Products: Blessing or Curse?. <i>Financial Analysts Journal</i> , 2021, 77, 10-29.	1.2	8
51	Transactions Costs on Government Bonds: A Respecification. <i>The Journal of Business</i> , 1978, 51, 57.	2.1	5
52	Stock option contract adjustments: The case of special dividends. <i>Journal of Financial Markets</i> , 2012, 15, 233-257.	0.7	4
53	Levered and inverse VIX ETP option contract adjustments: No harm, no foul?. <i>Accounting and Finance</i> , 2020, 60, 3253-3277.	1.7	2
54	Trading Relative Performance with Alpha Indexes. <i>Financial Analysts Journal</i> , 2011, 67, 77-93.	1.2	1

#	ARTICLE	IF	CITATIONS
55	Effects of nondiscretionary trading on futures prices. SSRN Electronic Journal, 0, , .	0.4	0