

# Stephen F Gray

## List of Publications by Year in descending order

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19  
papers

290  
citations

1163117

8  
h-index

996975

15  
g-index

19  
all docs

19  
docs citations

19  
times ranked

147  
citing authors

#	ARTICLE	IF	CITATIONS
1	Analyst versus model-based earnings forecasts: implied cost of capital applications. Accounting and Finance, 2020, 60, 4061-4092.	3.2	1
2	"Name and shame" director attendance disclosure and practice. Journal of Corporate Law Studies, 2018, 18, 311-337.	0.5	4
3	Market timing as an explanation for the short-lived premium on cross-listing. Accounting and Finance, 2018, 58, 131-157.	3.2	3
4	The diversity of expertise on corporate boards in Australia. Accounting and Finance, 2017, 57, 429-463.	3.2	31
5	Dividend drop-off estimates of the value of dividend imputation tax credits. Pacific-Basin Finance Journal, 2017, 46, 213-226.	3.9	3
6	Explaining the bid-ask spread in the foreign exchange market: A test of alternate models. Australian Journal of Management, 2014, 39, 573-591.	2.2	2
7	Is prior director experience valuable?. Accounting and Finance, 2013, 53, 643-666.	3.2	34
8	Unconstrained estimates of the equity risk premium. Review of Accounting Studies, 2013, 18, 560-639.	6.0	14
9	Financial Inflexibility and the Value Premium. International Review of Finance, 2013, 13, 327-344.	1.9	7
10	The Value of Imputation Tax Credits on Australian Hybrid Securities. International Review of Finance, 2010, 10, 365-401.	1.9	18
11	Information and volatility links in the foreign exchange market. Accounting and Finance, 2009, 49, 385-405.	3.2	12
12	Relationship between franking credits and the market risk premium: a reply. Accounting and Finance, 2008, 48, 133-142.	3.2	11
13	Are there nonlinearities in short-term interest rates?. Accounting and Finance, 2006, 46, 149-167.	3.2	8
14	Relationship between franking credits and the market risk premium. Accounting and Finance, 2006, 46, 405-428.	3.2	16
15	Effect of credit rating changes on Australian stock returns. Accounting and Finance, 2006, 46, 755-769.	3.2	37
16	Efficiency of football betting markets: the economic significance of trading strategies. Accounting and Finance, 2005, 45, 269-281.	3.2	3
17	The value of dividend imputation tax credits in Australia. Journal of Financial Economics, 2004, 73, 167-197.	9.0	84
18	Short-term interest rate models: valuing interest rate derivatives using a Monte-Carlo approach. Accounting and Finance, 2003, 43, 231-259.	3.2	2

#	ARTICLE	IF	CITATIONS
19	Sampling error and the joint estimation of imputation credit value and cash dividend value. Accounting and Finance, 0, , .	3.2	0