Bruce James Vanstone

List of Publications by Year
in descending order

35 papers	349 citations	1163117 8 h-index	888059 17 g-index
35 all docs	35 docs citations	35 times ranked	294 citing authors

#	Article	IF	Citations
1	An empirical methodology for developing stockmarket trading systems using artificial neural networks. Expert Systems With Applications, 2009, 36, 6668-6680.	7.6	100
2	Financial literacy amongst elderly Australians. Accounting and Finance, 2019, 59, 887-918.	3.2	42
3	Predicting <scp>FTSE</scp> 100 returns and volatility using sentiment analysis. Accounting and Finance, 2018, 58, 253-274.	3.2	29
4	Enhancing stockmarket trading performance with ANNs. Expert Systems With Applications, 2010, 37, 6602-6610.	7.6	25
5	Financial wellâ€being amongst elderly Australians: the role of consumption patterns and financial literacy. Accounting and Finance, 2020, 60, 4361-4386.	3.2	25
6	Do news and sentiment play a role in stock price prediction?. Applied Intelligence, 2019, 49, 3815-3820.	5.3	17
7	Creating trading systems with fundamental variables and neural networks: The Aby case study. Mathematics and Computers in Simulation, 2012, 86, 78-91.	4.4	14
8	News media analytics in finance: a survey. Accounting and Finance, 2020, 60, 1385-1434.	3.2	14
9	Financial literacy and financial strategies: The mediating role of financial concerns. Australian Journal of Management, 0, , 031289622094076.	2.2	12
10	Text Mining and Automation for Processing of Patient Referrals. Applied Clinical Informatics, 2018, 09, 232-237.	1.7	10
11	Australian momentum: performance, capacity and the <scp>GFC</scp> effect. Accounting and Finance, 2017, 57, 261-287.	3.2	9
12	The role of data analytics within operational risk management: A systematic review from the financial services and energy sectors. Journal of the Operational Research Society, 2023, 74, 374-402.	3.4	9
13	Theory Identity: A Machine-Learning Approach. , 2014, , .		5
14	Improving mortality models in the ICU with high-frequency data. International Journal of Medical Informatics, 2019, 129, 318-323.	3.3	5
15	The Effect of Sentiment on Stock Price Prediction. Lecture Notes in Computer Science, 2018, , 551-559.	1.3	5
16	Developing High-Frequency Foreign Exchange Trading Systems. SSRN Electronic Journal, 0, , .	0.4	5
17	Artificial Neural Networks in Financial Trading. , 2005, , 163-167.		5
18	Industry momentum: an exchangeâ€traded funds approach. Accounting and Finance, 2021, 61, 4007-4024.	3.2	3

#	Article	IF	Citations
19	Estimation of a term structure model of carbon prices through state space methods: The European Union emissions trading scheme. Accounting and Finance, 2021, 61, 3797-3819.	3.2	3
20	Momentum Investing and the GFC: The Case of the S&P/ASX100. SSRN Electronic Journal, 0, , .	0.4	3
21	Data Characteristics for High-Frequency Trading Systems. , 2015, , 47-57.		2
22	Automatically Generating and Solving Eternity II Style Puzzles. Lecture Notes in Computer Science, 2018, , 626-632.	1.3	2
23	Financial applications of semidefinite programming: a review and call for interdisciplinary research. Accounting and Finance, 2020, 60, 3527-3555.	3.2	2
24	Designing Short Term Trading Systems with Artificial Neural Networks. Lecture Notes in Electrical Engineering, 2009, , 401-409.	0.4	2
25	Enhancing Existing Stockmarket Trading Strategies Using Artificial Neural Networks: A Case Study. Lecture Notes in Computer Science, 2007, , 478-487.	1.3	1
26	First Steps in Developing High-Frequency Trading Models. Journal of Trading, 2015, 10, 54-71.	0.2	0
27	Investigating healthcare contacts of Dialysis patients by age and gender. BMC Health Services Research, 2019, 19, 136.	2.2	0
28	Modelling momentum winner/loser asymmetry: the sources of winner and loser returns in the ASX200 and S&P500. Accounting and Finance, 2019, 59, 657-684.	3.2	0
29	A Unifying Model for Statistical Arbitrage: Model Assumptions and Empirical Failure. Computational Economics, 2020, , 1.	2.6	0
30	Artificial Neural Networks in Financial Trading. , 2008, , 1758-1764.		0
31	Financial Trading Systems Using Artificial Neural Networks. , 2009, , 1532-1536.		0
32	Returns to Selecting Value Stocks in Australia â€“ The Aby Filters. SSRN Electronic Journal, 0, , .	0.4	0
33	Predictable Responses in Currency Markets to Macroeconomic News: A Trading System Approach. SSRN Electronic Journal, 0, , .	0.4	0
34	Beyond Momentum: Investigating Statistical Learning for Winners--Minus--Losers Anomalies. SSRN Electronic Journal, 0, , .	0.4	0
35	Variable Transformation to a $$2imes 2$$ Domain Space for Edge Matching Puzzles. Lecture Notes in Computer Science, 2020, , 210-221.	1.3	0