

Nuttawat Visaltanachoti

List of Publications by Year in descending order

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Version: 2024-02-01

44
papers

870
citations

687220

13
h-index

552653

26
g-index

44
all docs

44
docs citations

44
times ranked

517
citing authors

#	ARTICLE	IF	CITATIONS
1	Commodity Liquidity Measurement and Transaction Costs. <i>Review of Financial Studies</i> , 2012, 25, 599-638.	3.7	183
2	ETF arbitrage: Intraday evidence. <i>Journal of Banking and Finance</i> , 2013, 37, 3486-3498.	1.4	84
3	The Halloween Effect in U.S. Sectors. <i>Financial Review</i> , 2009, 44, 437-459.	1.3	72
4	Liquidity commonality in commodities. <i>Journal of Banking and Finance</i> , 2013, 37, 11-20.	1.4	72
5	Time series momentum and moving average trading rules. <i>Quantitative Finance</i> , 2017, 17, 405-421.	0.9	54
6	Stock Market Predictability and Industrial Metal Returns. <i>Management Science</i> , 2019, 65, 3026-3042.	2.4	48
7	Commonality in liquidity: Evidence from the Stock Exchange of Thailand. <i>Pacific-Basin Finance Journal</i> , 2009, 17, 80-99.	2.0	45
8	Liquidity measurement in frontier markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2013, 27, 1-12.	2.1	33
9	Speed of convergence to market efficiency for NYSE-listed foreign stocks. <i>Journal of Banking and Finance</i> , 2010, 34, 594-605.	1.4	32
10	Frontier market transaction costs and diversification. <i>Journal of Financial Markets</i> , 2015, 24, 1-24.	0.7	32
11	Seasonal, Size and Value Anomalies. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	23
12	Idiosyncratic volatility and stock returns: a cross country analysis. <i>Applied Financial Economics</i> , 2009, 19, 1269-1281.	0.5	21
13	Do liquidity proxies measure liquidity accurately in ETFs?. <i>Journal of International Financial Markets, Institutions and Money</i> , 2018, 55, 94-111.	2.1	18
14	The Other January Effect: Evidence against market efficiency?. <i>Journal of Banking and Finance</i> , 2010, 34, 2413-2424.	1.4	16
15	Foreign Currency Derivatives and Firm Value: Evidence from New Zealand. <i>Journal of Financial Risk Management</i> , 2014, 03, 96-112.	0.2	14
16	Is there momentum or reversal in weekly currency returns?. <i>Journal of International Money and Finance</i> , 2014, 45, 38-60.	1.3	13
17	Holding periods, illiquidity and disposition effect in the Chinese stock markets. <i>Applied Financial Economics</i> , 2007, 17, 1265-1274.	0.5	11
18	Politics and liquidity. <i>Journal of Financial Markets</i> , 2018, 38, 1-13.	0.7	11

#	ARTICLE	IF	CITATIONS
19	Does a change in the information environment affect labor adjustment costs?. International Review of Financial Analysis, 2021, 74, 101665.	3.1	11
20	Sell the rumour, buy the fact?. Accounting and Finance, 2014, 54, 237-249.	1.7	9
21	Liquidity distribution in the limit order book on the stock exchange of Thailand. International Review of Financial Analysis, 2008, 17, 291-311.	3.1	8
22	Order imbalance, market returns and volatility: evidence from Thailand during the Asian crisis. Applied Financial Economics, 2009, 19, 1391-1399.	0.5	8
23	Bitcoin Liquidity. SSRN Electronic Journal, 0, , .	0.4	8
24	Country governance and international equity returns. Journal of Banking and Finance, 2021, 122, 105986.	1.4	8
25	Opportunistic insider trading. Pacific-Basin Finance Journal, 2013, 21, 1046-1061.	2.0	7
26	A Note on Intraday Event Studies. European Accounting Review, 2019, 28, 605-619.	2.1	6
27	Sector Rotation across the Business Cycle. SSRN Electronic Journal, 2009, , .	0.4	5
28	Do stocks outperform treasury bills in international markets?. Finance Research Letters, 2021, 40, 101710.	3.4	5
29	Climate events and return comovement. Journal of Financial Markets, 2022, 61, 100731.	0.7	5
30	Transaction costs in an illiquid order-driven market. Accounting and Finance, 2016, 56, 917-933.	1.7	2
31	Real exchange rates, asset prices and terms of trade: A theoretical analysis. Economic Modelling, 2010, 27, 143-151.	1.8	1
32	Information asymmetry in warrants and their underlying stocks on the stock exchange of Thailand. Journal of Empirical Finance, 2011, 18, 474-487.	0.9	1
33	Country Governance and International Equity Returns. SSRN Electronic Journal, 2015, , .	0.4	1
34	The liquidity of active ETFs. Global Finance Journal, 2021, 49, 100572.	2.8	1
35	Does bitcoin liquidity resemble the liquidity of other financial assets?. Australian Journal of Management, 2022, 47, 729-748.	1.2	1
36	Lottery stocks and stop-loss rules. Global Finance Journal, 2023, 56, 100748.	2.8	1

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37	Performance of market order execution strategy: the Australian evidence. Applied Economics Letters, 2007, 14, 945-949.	1.0	0
38	Round Number Effects in Crude Oil Futures Market. SSRN Electronic Journal, 0, , .	0.4	0
39	Do accounting information and market environment matter for cross-asset predictability?. Accounting and Finance, 2021, 61, 4389-4434.	1.7	0
40	Are individual stock returns predictable?. Australian Journal of Management, 0, , 031289622110015.	1.2	0
41	Do stop-loss rules add value in international equity market allocation?. Applied Economics, 0, , 1-14.	1.2	0
42	Beta estimation in New Zealand. Pacific-Basin Finance Journal, 2021, 70, 101671.	2.0	0
43	The international evidence of pecking order and trade-off predictions. Corporate Ownership and Control, 2010, 7, 183-196.	0.5	0
44	Warrants and their underlying stocks: Microstructure evidence from an emerging market. Risk Governance & Control: Financial Markets & Institutions, 2018, 8, 43-60.	0.2	0