

Nuttawat Visaltanachoti

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4479155/publications.pdf>

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	Lottery stocks and stop-loss rules. <i>Global Finance Journal</i> , 2023, 56, 100748.	2.8	1
2	Does bitcoin liquidity resemble the liquidity of other financial assets?. <i>Australian Journal of Management</i> , 2022, 47, 729-748.	1.2	1
3	Climate events and return comovement. <i>Journal of Financial Markets</i> , 2022, 61, 100731.	0.7	5
4	Do stocks outperform treasury bills in international markets?. <i>Finance Research Letters</i> , 2021, 40, 101710.	3.4	5
5	Country governance and international equity returns. <i>Journal of Banking and Finance</i> , 2021, 122, 105986.	1.4	8
6	The liquidity of active ETFs. <i>Global Finance Journal</i> , 2021, 49, 100572.	2.8	1
7	Do accounting information and market environment matter for cross-asset predictability?. <i>Accounting and Finance</i> , 2021, 61, 4389-4434.	1.7	0
8	Does a change in the information environment affect labor adjustment costs?. <i>International Review of Financial Analysis</i> , 2021, 74, 101665.	3.1	11
9	Beta estimation in New Zealand. <i>Pacific-Basin Finance Journal</i> , 2021, 70, 101671.	2.0	0
10	A Note on Intraday Event Studies. <i>European Accounting Review</i> , 2019, 28, 605-619.	2.1	6
11	Stock Market Predictability and Industrial Metal Returns. <i>Management Science</i> , 2019, 65, 3026-3042.	2.4	48
12	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
13	Politics and liquidity. <i>Journal of Financial Markets</i> , 2018, 38, 1-13.	0.7	11
14	Warrants and their underlying stocks: Microstructure evidence from an emerging market. <i>Risk Governance & Control: Financial Markets & Institutions</i> , 2018, 8, 43-60.	0.2	0
15	Time series momentum and moving average trading rules. <i>Quantitative Finance</i> , 2017, 17, 405-421.	0.9	54
16	Transaction costs in an illiquid order-driven market. <i>Accounting and Finance</i> , 2016, 56, 917-933.	1.7	2
17	Country Governance and International Equity Returns. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	1
18	Frontier market transaction costs and diversification. <i>Journal of Financial Markets</i> , 2015, 24, 1-24.	0.7	32

#	ARTICLE	IF	CITATIONS
19	Sell the rumour, buy the fact?. Accounting and Finance, 2014, 54, 237-249.	1.7	9
20	Is there momentum or reversal in weekly currency returns?. Journal of International Money and Finance, 2014, 45, 38-60.	1.3	13
21	Foreign Currency Derivatives and Firm Value: Evidence from New Zealand. Journal of Financial Risk Management, 2014, 03, 96-112.	0.2	14
22	ETF arbitrage: Intraday evidence. Journal of Banking and Finance, 2013, 37, 3486-3498.	1.4	84
23	Liquidity commonality in commodities. Journal of Banking and Finance, 2013, 37, 11-20.	1.4	72
24	Liquidity measurement in frontier markets. Journal of International Financial Markets, Institutions and Money, 2013, 27, 1-12.	2.1	33
25	Opportunistic insider trading. Pacific-Basin Finance Journal, 2013, 21, 1046-1061.	2.0	7
26	Commodity Liquidity Measurement and Transaction Costs. Review of Financial Studies, 2012, 25, 599-638.	3.7	183
27	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
28	Speed of convergence to market efficiency for NYSE-listed foreign stocks. Journal of Banking and Finance, 2010, 34, 594-605.	1.4	32
29	The Other January Effect: Evidence against market efficiency?. Journal of Banking and Finance, 2010, 34, 2413-2424.	1.4	16
30	Real exchange rates, asset prices and terms of trade: A theoretical analysis. Economic Modelling, 2010, 27, 143-151.	1.8	1
31	The international evidence of pecking order and trade-off predictions. Corporate Ownership and Control, 2010, 7, 183-196.	0.5	0
32	Sector Rotation across the Business Cycle. SSRN Electronic Journal, 2009, , .	0.4	5
33	The Halloween Effect in U.S. Sectors. Financial Review, 2009, 44, 437-459.	1.3	72
34	Order imbalance, market returns and volatility: evidence from Thailand during the Asian crisis. Applied Financial Economics, 2009, 19, 1391-1399.	0.5	8
35	Idiosyncratic volatility and stock returns: a cross country analysis. Applied Financial Economics, 2009, 19, 1269-1281.	0.5	21
36	Commonality in liquidity: Evidence from the Stock Exchange of Thailand. Pacific-Basin Finance Journal, 2009, 17, 80-99.	2.0	45

#	ARTICLE	IF	CITATIONS
37	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
38	Performance of market order execution strategy: the Australian evidence. Applied Economics Letters, 2007, 14, 945-949.	1.0	0
39	Holding periods, illiquidity and disposition effect in the Chinese stock markets. Applied Financial Economics, 2007, 17, 1265-1274.	0.5	11
40	Seasonal, Size and Value Anomalies. SSRN Electronic Journal, 2005, , .	0.4	23
41	Bitcoin Liquidity. SSRN Electronic Journal, 0, , .	0.4	8
42	Round Number Effects in Crude Oil Futures Market. SSRN Electronic Journal, 0, , .	0.4	0
43	Are individual stock returns predictable?. Australian Journal of Management, 0, , 031289622110015.	1.2	0
44	Do stop-loss rules add value in international equity market allocation?. Applied Economics, 0, , 1-14.	1.2	0