

Graham N Bornholt

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4509158/publications.pdf>

Version: 2024-02-01

15
papers

122
citations

1478505

6
h-index

1372567

10
g-index

15
all docs

15
docs citations

15
times ranked

72
citing authors

#	ARTICLE	IF	CITATIONS
1	Long-term return reversal: Evidence from international market indices. Journal of International Financial Markets, Institutions and Money, 2013, 25, 1-17.	4.2	48
2	Long-term U.S. infrastructure returns and portfolio selection. Journal of Banking and Finance, 2014, 42, 314-325.	2.9	22
3	Industry long-term return reversal. Journal of International Financial Markets, Institutions and Money, 2015, 38, 65-78.	4.2	10
4	The Failure of the Capital Asset Pricing Model (<sc>CAPM</sc>): An Update and Discussion. Abacus, 2013, 49, 36-43.	1.9	9
5	Is the 52-week high effect as strong as momentum? Evidence from developed and emerging market indices. Applied Financial Economics, 2011, 21, 1369-1379.	0.5	8
6	Extending the capital asset pricing model: the reward beta approach. Accounting and Finance, 2007, 47, 69-83.	3.2	7
7	Expected Utility and Mean-Risk Asset Pricing Models. SSRN Electronic Journal, 0, , .	0.4	5
8	Predictability of future index returns based on the 52-week high strategy. Quarterly Review of Economics and Finance, 2010, 50, 501-508.	2.7	4
9	What is an Investment Project's Implied Rate of Return?. Abacus, 2017, 53, 513-526.	1.9	3
10	Trading Volume and Momentum: The International Evidence. Multinational Finance Journal, 2015, 19, 267-313.	0.5	2
11	Extending the CAPM: The Reward Beta Approach. SSRN Electronic Journal, 0, , .	0.4	2
12	The polynomial trend model with autocorrelated residuals. Communications in Statistics - Theory and Methods, 1982, 11, 1393-1402.	1.0	1
13	Long-term time series reversal: International evidence. Journal of International Financial Markets, Institutions and Money, 2020, 65, 101185.	4.2	1
14	Industry Long-Term Return Reversal. SSRN Electronic Journal, 0, , .	0.4	0
15	The Trimmed Bootstrap: <i>An Empirical Simulation Technique for Pension Finance Researchers</i>. Journal of Retirement, 2017, 4, 77-95.	0.2	0