

Graham N Bornholt

List of Publications by Year in descending order

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