David Gordon McMillan

List of Publications by Year
in descending order

208 papers	2,265 citations	279487 23 h-index	377514 34 g-index
213 all docs	213 docs citations	213 times ranked	1122 citing authors

#	ARTICLE	IF	CITATIONS
1	Capital structure and political connections: evidence from GCC banks and the financial crisis. International Journal of Emerging Markets, 2023, 18, 2890-2911.	1.3	6
2	Oil shocks and equity returns during bull and bear markets: The case of oil importing and exporting nations. Resources Policy, 2022, 75, 102461.	4.2	12
3	The Time-Varying Relation between Stock Returns and Monetary Variables. Journal of Risk and Financial Management, 2022, 15, 9.	1.1	6
4	Oil-stock nexus: the role of oil shocks for GCC markets. Studies in Economics and Finance, 2022, 39, 801-818.	1.2	1
5	Exchange rate movement and stock market performance: An application of the ARDL model. Cogent Economics and Finance, 2022, 10, .	0.8	7
6	Significance, relevance and explainability in the machine learning age: an econometrics and financial data science perspective. European Journal of Finance, 2021, 27, 1-7.	1.7	21
7	Predicting <scp>GDP</scp> growth with stock and bond markets: Do they contain different information?. International Journal of Finance and Economics, 2021, 26, 3651-3675.	1.9	9
8	The role of oil as a determinant of stock market interdependence: The case of the USA and GCC. Energy Economics, 2021, 95, 105102.	5.6	14
9	When and why do stock and bond markets predict US economic growth?. Quarterly Review of Economics and Finance, 2021, 80, 331-343.	1.5	9
10	Forecasting sector stock market returns. Journal of Asset Management, 2021, 22, 291-300.	0.7	1
11	Forecasting realized volatility: The role of implied volatility, leverage effect, overnight returns, and volatility of realized volatility. Journal of Futures Markets, 2021, 41, 1618-1639.	0.9	16
12	Forecasting realised volatility: Does the LASSO approach outperform HAR?. Journal of International Financial Markets, Institutions and Money, 2021, 74, 101386.	2.1	9
13	Multiscale stock-bond correlation: Implications for risk management. Research in International Business and Finance, 2021, 58, 101435.	3.1	1
14	Efficiency drivers of insurers in GCC: an analysis incorporating company-specific and external environmental variables. Cogent Economics and Finance, 2021, 9, .	0.8	4
15	Macroeconomic determinants of long-term sovereign bond yields in South Africa. Cogent Economics and Finance, 2021, 9, .	0.8	2
16	Forecasting U.S. stock returns. European Journal of Finance, 2021, 27, 86-109.	1.7	8
17	The information content of US stock market factors. Studies in Economics and Finance, 2020, 37, 323-346.	1.2	2
18	Inter- and intra-regional stock market relations for the GCC bloc. Research in International Business and Finance, 2020, 54, 101292.	3.1	14

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19	Pitfalls in long memory research. Cogent Economics and Finance, 2020, 8, 1733280.	0.8	4
20	Explaining the stock-stock, bond-bond and stock-bond correlation across countries. International Journal of Monetary Economics and Finance, 2020, 13, 429.	0.1	2
21	Interrelation and spillover effects between stocks and bonds: cross-market and cross-asset evidence. Studies in Economics and Finance, 2020, 37, 561-582.	1.2	5
22	Return predictability and valuation ratios: sector-level evidence on the Johannesburg stock exchange. Cogent Economics and Finance, 2020, 8, 1817252.	0.8	4
23	Macroeconomic variables and long-term stock market performance. A panel ARDL cointegration approach for G7 countries. Cogent Economics and Finance, 2020, 8, 1816257.	0.8	8
24	Price-sensitive announcements and stock return anomalies: Evidence from Pakistan. Cogent Economics and Finance, 2020, 8, 1838692.	0.8	1
25	Symmetrical cointegrating relationship between money supply, interest rates, consumer price index, terroristic disruptions, and Karachi stock exchange: Does global financial crisis matter?. Cogent Economics and Finance, 2020, 8, 1838689.	0.8	6
26	Asymmetrical relationship between oil prices, gold prices, exchange rate, and stock prices during global financial crisis 2008: Evidence from Pakistan. Cogent Economics and Finance, 2020, 8, 1757802.	0.8	41
27	Is there a risk and return relation?. European Journal of Finance, 2020, 26, 1075-1101.	1.7	6
28	Gold-oil-exchange rate volatility, Bombay stock exchange and global financial contagion 2008: Application of NARDL model with dynamic multipliers for evidences beyond symmetry. Cogent Business and Management, 2020, 7, 1849889.	1.3	9
29	Insider trading and future stock returns in firms with concentrated ownership levels. European Journal of Finance, 2019, 25, 139-154.	1.7	6
30	Financial data science: the birth of a new financial research paradigm complementing econometrics?. European Journal of Finance, 2019, 25, 1627-1636.	1.7	16
31	Predicting firm level stock returns: Implications for asset pricing and economic links. British Accounting Review, 2019, 51, 333-351.	2.2	3
32	Interrelation and Spillover Effects Between Stocks and Bonds: Cross-Market and Cross-Asset Evidence. SSRN Electronic Journal, 2019, , .	0.4	1
33	Cross-asset relations, correlations and economic implications. Global Finance Journal, 2019, 41, 60-78.	2.8	14
34	Rational functions: an alternative approach to asset pricing. Applied Economics, 2019, 51, 2091-2119.	1.2	3
35	Stock return predictability: Using the cyclical component of the price ratio. Research in International Business and Finance, 2019, 48, 228-242.	3.1	7
36	Pecking order and market timing theory in emerging markets: The case of Egyptian firms. Research in International Business and Finance, 2018, 44, 297-308.	3.1	32

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37	Does feedback trading drive returns of cross-listed shares?. Journal of International Financial Markets, Institutions and Money, 2018, 53, 179-199.	2.1	2
38	Conditional volatility nexus between stock markets and macroeconomic variables. Journal of Economic Studies, 2018, 45, 77-99.	1.0	18
39	Where Does Returns and Cash-Flow Predictability Occur? Evidence from Stock Prices, Earnings, Dividends and Cointegration. , 2018, , 9-26.		1
40	Forecasting Stock Returns—Historical Mean Vs. Dividend Yield: Rolling Regressions and Time-Variation. , 2018, , 27-56.		1
41	Which Variables Predict and Forecast Stock Market Returns?. , 2018, , 77-101.		0
42	Forecast and Market Timing Power of the Model and the Role of Inflation. , 2018, , 103-129.		1
43	Forecasting US Stock Returns. SSRN Electronic Journal, 2018, , .	0.4	0
44	Is stock market overpriced? A benchmark approach. Cogent Economics and Finance, 2018, 6, 1534303.	0.8	0
45	Stock Return Predictability: Using the Cyclical Component of the Price Ratio. SSRN Electronic Journal, 2018, , .	0.4	0
46	Information Transmission across European Equity Markets During Crisis Periods. Manchester School, 2018, 86, 770-788.	0.4	1
47	Equity/bond yield correlation and the FED model: evidence of switching behaviour from the G7 markets. Journal of Asset Management, 2018, 19, 413-428.	0.7	2
48	The Behaviour of the Equity Yield and Its Relation with the Bond Yield: The Role of Inflation. International Journal of Financial Studies, 2018, 6, 99.	1.1	1
49	Testing capital structure theories using error correction models: Evidence from China, India, and South Africa. Cogent Economics and Finance, 2018, 6, 1443369.	0.8	8
50	The information content of the stock and bond return correlation. Quantitative Finance and Economics, 2018, 2, 757-775.	1.4	5
51	Time-varying correlations and interrelations: Firm-level-based sector evidence. Journal of Asset Management, 2017, 18, 209-221.	0.7	3
52	The behaviour of asset return and volatility spillovers in Turkey: A tale of two crises. Research in International Business and Finance, 2017, 41, 577-589.	3.1	15
53	Stock return predictability: the role of inflation and threshold dynamics. International Review of Applied Economics, 2017, 31, 357-375.	1.3	4
54	The interaction between risk, return-risk trade-off and complexity: Evidence and policy implications for US bank holding companies. Journal of International Financial Markets, Institutions and Money, 2017, 47, 103-113.	2.1	4

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55	Does money supply growth contain predictive power for stock returns? Evidence and explanation. International Journal of Banking, Accounting and Finance, 2017, 8, 119.	0.1	4
56	Replication studies. Cogent Economics and Finance, 2017, 5, 1410940.	0.8	2
57	Predicting Firm Level Stock Returns: Implications for Asset Pricing and Economic Links. SSRN Electronic Journal, 2017, , .	0.4	0
58	Stock Return Predictability: The Role of Inflation and Threshold Dynamics. SSRN Electronic Journal, 2016, , .	0.4	0
59	Forecasting Stock Return Volatility: A Comparison of GARCH, Implied Volatility, and Realized Volatility Models. Journal of Futures Markets, 2016, 36, 1127-1163.	0.9	52
60	Spillovers between output and stock prices: a wavelet approach. Studies in Economics and Finance, 2016, 33, 625-637.	1.2	1
61	Stock return predictability and market integration: The role of global and local information. Cogent Economics and Finance, 2016, 4, 1178363.	0.8	1
62	Does VIX or volume improve GARCH volatility forecasts?. Applied Economics, 2016, 48, 1210-1228.	1.2	32
63	US Bank Market Structure: Evolving Nature and Implications. Journal of Financial Services Research, 2016, 50, 187-210.	0.6	9
64	Equity-Bond Returns Correlation and the Bond Yield: Evidence of Switching Behaviour from the G7 Markets. Credit and Capital Markets, 2016, 49, 415-444.	0.1	3
65	Time–varying Predictability for Stock Returns, Dividend Growth and Consumption Growth. International Journal of Finance and Economics, 2015, 20, 362-373.	1.9	8
66	The existence and source of stock return predictability: Evidence from dividend, output and consumption ratios. Journal of Asset Management, 2015, 16, 186-208.	0.7	1
67	Non-parametric estimation of copula parameters: testing for time-varying correlation. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, .	0.2	1
68	Is there an ideal in-sample length for forecasting volatility?. Journal of International Financial Markets, Institutions and Money, 2015, 37, 114-137.	2.1	7
69	Stock returns and volatility dynamics in China. China Finance Review International, 2015, 5, 103-131.	4.1	7
70	Portfolio constituency rules and the value premium in the small-cap space. Managerial Finance, 2015, 41, 418-436.	0.7	0
71	Cointegration between stock prices, dividends, output and consumption. Review of Accounting and Finance, 2015, 14, 81-103.	2.5	5
72	Portfolio Constituency Rules and the Value Premium in the Small-Cap Space. SSRN Electronic Journal, 2014, , .	0.4	0

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73	Forecasting Stock Returns: Do Commodity Prices Help?. Journal of Forecasting, 2014, 33, 627-639.	1.6	28
74	Value premium and default risk. Journal of Asset Management, 2014, 15, 48-61.	0.7	13
75	The dependence structure in credit risk between money and derivatives markets. Managerial Finance, 2014, 40, 758-769.	0.7	0
76	The Credit Crunch and Insider Trading. Financial Markets, Institutions and Instruments, 2014, 23, 71-100.	0.9	1
77	Insider employee stock option trading and stock prices. European Journal of Finance, 2014, 20, 59-79.	1.7	2
78	Does the Macroeconomy Predict UK Asset Returns in a Nonlinear Fashion? Comprehensive Outâ€ofâ€Sample Evidence. Oxford Bulletin of Economics and Statistics, 2014, 76, 510-535.	0.9	8
79	Stock return, dividend growth and consumption growth predictability across markets and time: Implications for stock price movement. International Review of Financial Analysis, 2014, 35, 90-101.	3.1	10
80	Modelling Timeâ€Variation in the Stock Returnâ€Dividend Yield Predictive Equation. Financial Markets, Institutions and Instruments, 2014, 23, 273-302.	0.9	14
81	Interaction among stock prices and monetary variables in Pakistan. International Journal of Monetary Economics and Finance, 2014, 7, 13.	0.1	8
82	Forecasting Stock Returns: Does Switching Between Models Help?. , 2014, , 229-248.		0
83	Does Information Help Intraâ€Day Volatilityâ€‰Forecasts?. Journal of Forecasting, 2013, 32, 1-9.	1.6	5
84	A PANEL ANALYSIS OF THE STOCK RETURNâ€"DIVIDEND YIELD RELATION: PREDICTING RETURNS AND DIVIDEND GROWTH*. Manchester School, 2013, 81, 386-400.	0.4	29
85	Consumption and stock prices: Evidence from a small international panel. Journal of Macroeconomics, 2013, 36, 76-88.	0.7	10
86	Time varying stock return predictability: Evidence from US sectors. Finance Research Letters, 2013, 10, 34-40.	3.4	23
87	The relationship between temperature and CO_2 emissions: evidence from a short and very long dataset. Applied Economics, 2013, 45, 3683-3690.	1.2	12
88	UK stock market predictability: evidence of time variation. Applied Financial Economics, 2013, 23, 1043-1055.	0.5	3
89	What drives the premium labour model, beta instability risk or human capital?. Managerial Finance, 2013, 39, 1188-1200.	0.7	0
90	Dynamic linkages in credit risk: modeling the time-varying correlation between the money and derivatives markets over the crisis period. Journal of Risk, 2013, 16, 51-59.	0.1	4

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91	The search for an exploitable value premium in market indexes. Journal of Asset Management, 2012, 13, 253-270.	0.7	6
92	Dynamic capital structure adjustment: US MNCs & DCs. Journal of Multinational Financial Management, 2012, 22, 278-301.	1.0	31
93	Does non-linearity help us understand, model and forecast UK stock and bond returns: evidence from the BEYR. International Review of Applied Economics, 2012, 26, 125-143.	1.3	10
94	Output and stock prices: an examination of the relationship over 200 years. Applied Financial Economics, 2012, 22, 1615-1629.	0.5	10
95	Short-sale constraints and efficiency of the spot–futures dynamics. International Review of Financial Analysis, 2012, 24, 129-136.	3.1	9
96	Insider trading and stock prices. International Review of Economics and Finance, 2012, 22, 254-266.	2.2	33
97	Daily FX Volatility Forecasts: Can the GARCH(1,1) Model be Beaten using High-Frequency Data?. Journal of Forecasting, 2012, 31, 330-343.	1.6	5
98	Sum of the parts stock return forecasting: international evidence. Applied Financial Economics, 2011, 21, 837-845.	0.5	3
99	Measuring volatility persistence and long memory in the presence of structural breaks. Managerial Finance, 2011, 37, 219-241.	0.7	13
100	Does the BEYR help predict UK sector returns?. Journal of Asset Management, 2011, 12, 146-156.	0.7	2
101	PROFIT PERSISTENCE REVISITED: THE CASE OF THE UK*. Manchester School, 2011, 79, 510-527.	0.4	23
102	Contemporary issues in financial institutions and markets. European Journal of Finance, 2011, 17, 765-768.	1.7	0
103	Structural breaks in volatility: the case of UK sector returns. Applied Financial Economics, 2011, 21, 1079-1093.	0.5	15
104	Stock return predictability and dividend–price ratio: a nonlinear approach. International Journal of Finance and Economics, 2010, 15, 351-365.	1.9	8
105	Present Value Model, Bubbles and Returns Predictability: Sector–Level Evidence. Journal of Business Finance and Accounting, 2010, 37, 668-686.	1.5	8
106	Level–shifts and non–linearity in US financial ratios. Review of Accounting and Finance, 2010, 9, 189-207.	2.5	1
107	Evaluating Stock Index Return Value-at-Risk Estimates in South Africa. Journal of Emerging Market Finance, 2010, 9, 325-345.	0.6	12
108	Bubbles in UK house prices: evidence from ESTR models. International Review of Applied Economics, 2010, 24, 437-452.	1.3	8

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109	Forecasting exchange rates: Non-linear adjustment and time-varying equilibrium. Journal of International Financial Markets, Institutions and Money, 2010, 20, 436-450.	2.1	1
110	Return and volatility spillovers in three euro exchange rates. Journal of Economics and Business, 2010, 62, 79-93.	1.7	68
111	Persistence and time-varying coefficients. Economics Letters, 2010, 108, 85-88.	0.9	0
112	An analysis of the time series properties of the UK *ex-post* real interest rate: fractional integration, breaks or nonlinear. Applied Financial Economics, 2010, 20, 1697-1707.	0.5	3
113	Correlations and spillovers among three euro rates: evidence using realised variance. European Journal of Finance, 2010, 16, 753-767.	1.7	8
114	Financial co-movement and correlation: evidence from 33 international stock market indices. International Journal of Banking, Accounting and Finance, 2009, 1, 215.	0.1	25
115	Volatility persistence, long memory and time-varying unconditional mean: Evidence from 10 equity indices. Quarterly Review of Economics and Finance, 2009, 49, 578-595.	1.5	32
116	Revisiting dividend yield dynamics and returns predictability: Evidence from a time-varying ESTR model. Quarterly Review of Economics and Finance, 2009, 49, 870-883.	1.5	15
117	Are share prices still too high?. Research in International Business and Finance, 2009, 23, 223-232.	3.1	3
118	Non-linear predictability in stock and bond returns: When and where is it exploitable?. International Journal of Forecasting, 2009, 25, 373-399.	3.9	67
119	Non‐linear interest rate dynamics and forecasting: evidence for US and Australian interest rates. International Journal of Finance and Economics, 2009, 14, 139-155.	1.9	5
120	Persistent mispricing in a recently opened emerging index futures market: Arbitrageurs invited. Journal of Futures Markets, 2009, 29, 218-243.	0.9	16
121	ARE UK SHARE PRICES TOO HIGH? FUNDAMENTAL VALUE OR NEW ERA. Bulletin of Economic Research, 2009, 61, 1-20.	0.5	12
122	Forward interest rate premium and asymmetric adjustment: Evidence from 16 countries. Journal of International Financial Markets, Institutions and Money, 2009, 19, 258-273.	2.1	1
123	The confusing time-series behaviour of real exchange rates: Are asymmetries important?. Journal of International Financial Markets, Institutions and Money, 2009, 19, 692-711.	2.1	11
124	Are RiskMetrics forecasts good enough? Evidence from 31 stock markets. International Review of Financial Analysis, 2009, 18, 117-124.	3.1	42
125	Asymmetric return patterns: evidence from 33 international stock market indices. Applied Economics Letters, 2009, 16, 775-779.	1.0	1
126	Intra-day volatility forecasts. Applied Financial Economics, 2009, 19, 611-623.	0.5	8

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127	Volatility dynamics in three euro exchange rates: correlations, spillovers and commonality. International Journal of Financial Markets and Derivatives, 2009, 1, 64.	0.2	2
128	The efficiency of African equity markets. Studies in Economics and Finance, 2009, 26, 275-292.	1.2	11
129	The value premium and economic activity: Long-run evidence from the United States. Journal of Asset Management, 2009, 10, 305-317.	0.7	7
130	Non-linear cointegration and adjustment: an asymmetric exponential smooth-transition model for US interest rates. Empirical Economics, 2008, 35, 591-606.	1.5	6
131	Efficiency of the IBEX spot–futures basis: The impact of the mini–futures. Journal of Futures Markets, 2008, 28, 398-415.	0.9	8
132	How useful is intraday data for evaluating daily Value-at-Risk?. Journal of Multinational Financial Management, 2008, 18, 488-503.	1.0	7
133	Dividends, prices and the present value model: firm-level evidence. European Journal of Finance, 2008, 14, 195-210.	1.7	11
134	Long-memory in high-frequency exchange rate volatility under temporal aggregation. Quantitative Finance, 2008, 8, 251-261.	0.9	2
135	Efficiency of the South African equity market. Applied Economics Letters, 2008, 4, 327-330.	0.2	18
136	Volatility forecasts: the role of asymmetric and long-memory dynamics and regional evidence. Applied Financial Economics, 2007, 17, 1421-1430.	0.5	19
137	Structural breaks in financial ratios: evidence for nine international markets. Applied Economics Letters, 2007, 3, 381-384.	0.2	9
138	Weekly volatility forecasts with applications to risk management. Journal of Risk Finance, 2007, 8, 214-229.	3.6	6
139	Bubbles in the dividend–price ratio? Evidence from an asymmetric exponential smooth-transition model. Journal of Banking and Finance, 2007, 31, 787-804.	1.4	43
140	Non-linear forecasting of stock returns: Does volume help?. International Journal of Forecasting, 2007, 23, 115-126.	3.9	32
141	Are international value premiums driven by the same set of fundamentals?. International Review of Economics and Finance, 2007, 16, 113-129.	2.2	9
142	Long-memory and heterogeneous components in high frequency Pacific-Basin exchange rate volatility. Asia-Pacific Financial Markets, 2007, 12, 199-226.	1.3	2
143	Non-linear long horizon returns predictability: evidence from six south-east Asian markets. Asia-Pacific Financial Markets, 2007, 13, 95-111.	1.3	9
144	Value–at–Risk in Emerging Equity Markets: Comparative Evidence for Symmetric, Asymmetric, and Long–Memory GARCH Models. International Review of Finance, 2007, 7, 1-19.	1.1	10

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145	Heterogeneous information flows and intra-day volatility dynamics: evidence from the UK FTSE-100 stock index futures market. Applied Financial Economics, 2006, 16, 959-972.	0.5	8
146	Do firm sizes and profit rates converge? Evidence on Gibrat's Law and the persistence of profits in the long run. Applied Economics, 2006, 38, 267-278.	1.2	31
147	â€œThis Is Historyâ€ Nation and Experience in Times of Crisisâ€"Argentina 2001. History and Anthropology, 2006, 17, 267-286.	0.6	12
148	The priceâ€"dividend ratio and limits to arbitrage: Evidence from a time-varying ESTR model. Economics Letters, 2006, 91, 408-412.	0.9	4
149	Asymmetric risk premium in value and growth stocks. International Review of Financial Analysis, 2006, 15, 237-246.	3.1	14
150	The distribution of realised volatility: Evidence of normality and long memory in UK bond futures. Derivatives Use, Trading and Regulation, 2006, 12, 200-208.	0.2	0
151	Market trader heterogeneity and high frequency volatility dynamics: further evidence from intra-day FTSE-100 futures data. Applied Economics Letters, 2006, 2, 99-103.	0.2	3
152	Nonlinear dynamics and competing behavioral interpretations: Evidence from intra-day FTSE-100 index and futures data. Journal of Futures Markets, 2006, 26, 343-368.	0.9	32
153	Volatility dynamics and heterogeneous markets. International Journal of Finance and Economics, 2006, 11, 115-121.	1.9	6
154	Dividend smoothing vs dividend signalling: evidence from UK firms. Managerial Finance, 2006, 32, 493-504.	0.7	27
155	Value and growth stocks and cyclical asymmetries. Journal of Asset Management, 2005, 6, 104-116.	0.7	6
156	Is non-linearity a permanent feature? Evidence from recursive and rolling estimation. Applied Economics Letters, 2005, 1, 229-232.	0.2	0
157	Time-varying hedge ratios for non-ferrous metals prices. Resources Policy, 2005, 30, 186-193.	4.2	15
158	Cointegrating behaviour between spot and forward exchange rates. Applied Financial Economics, 2005, 15, 1135-1144.	0.5	7
159	Smooth-transition error-correction in exchange rates. North American Journal of Economics and Finance, 2005, 16, 217-232.	1.8	9
160	Non-linear dynamics in international stock market returns. Review of Financial Economics, 2005, 14, 81-91.	0.6	32
161	Threshold adjustment in spot-futures metals prices. Applied Economics Letters, 2005, 1, 5-8.	0.2	8
162	Time variation in the cointegrating relationship between stock prices and economic activity. International Review of Applied Economics, 2005, 19, 359-368.	1.3	13

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163	Non-Linear Error Correction: Evidence for UK Interest Rates. Manchester School, 2004, 72, 626-640.	0.4	18
164	Nonâ€linear Predictability of Value and Growth Stocks and Economic Activity. Journal of Business Finance and Accounting, 2004, 31, 439-474.	1.5	24
165	Daily volatility forecasts: reassessing the performance of GARCH models. Journal of Forecasting, 2004, 23, 449-460.	1.6	38
166	The inflation/output variability trade-off: further evidence. Applied Economics Letters, 2004, 11, 347-350.	1.0	4
167	Long run trends and volatility spillovers in daily exchange rates. Applied Financial Economics, 2004, 14, 895-907.	0.5	52
168	Intra-day periodicity, temporal aggregation and time-to-maturity in FTSE-100 index futures volatility. Applied Financial Economics, 2004, 14, 253-263.	0.5	9
169	Nonlinear predictability of short-run deviations in UK stock market returns. Economics Letters, 2004, 84, 149-154.	0.9	21
170	Non-linear Predictability of UK Stock Market Returns*. Oxford Bulletin of Economics and Statistics, 2003, 65, 557-573.	0.9	100
171	Asymmetric volatility dynamics in high frequency FTSE-100 stock index futures. Applied Financial Economics, 2003, 13, 599-607.	0.5	12
172	Temporal aggregation, volatility components and volume in high frequency UK bond futures. European Journal of Finance, 2002, 8, 70-92.	1.7	7
173	Return-volume dynamics in UK futures. Applied Financial Economics, 2002, 12, 707-713.	0.5	16
174	Non-linear dependence in inter-war exchange rates: some further evidence. Applied Economics Letters, 2002, 9, 359-364.	1.0	4
175	Interest rate spread and real activity: evidence for the UK. Applied Economics Letters, 2002, 9, 191-194.	1.0	6
176	Nonlinear dynamics in high-frequency intraday financial data: Evidence for the UK long gilt futures market. Journal of Futures Markets, 2002, 22, 1037-1057.	0.9	7
177	Nonlinearities in the black market zloty-dollar exchange rate: some further evidence. Applied Financial Economics, 2001, 11, 209-220.	0.5	4
178	Volatility spillovers in East European black-market exchange rates. Journal of International Money and Finance, 2001, 20, 367-378.	1.3	23
179	Cointegration and predictability in prereform east European black-market exchange rates. Applied Economics Letters, 2001, 8, 755-759.	1.0	2
180	Nonlinear error correction in spot and forward exchange rates. Review of World Economics, 2001, 137, 737-750.	0.9	0

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181	Non-ferrous metals price volatility: a component analysis. Resources Policy, 2001, 27, 199-207.	4.2	27
182	Nonlinear predictability of stock market returns: Evidence from nonparametric and threshold models. International Review of Economics and Finance, 2001, 10, 353-368.	2.2	82
183	Common stochastic volatility trend in European exchange rates. Applied Economics Letters, 2001, 8, 605-608.	1.0	7
184	Intra-day volatility components in FTSE-100 stock index futures. Journal of Futures Markets, 2000, 20, 425-444.	0.9	8
185	Forecasting UK stock market volatility. Applied Financial Economics, 2000, 10, 435-448.	0.5	72
186	The intraday relationship between volume and volatility in LIFFE futures markets. Applied Financial Economics, 1999, 9, 593-604.	0.5	43
187	Modelling the risk premium in the black-market zloty-dollar exchange rate. Applied Economics Letters, 1999, 6, 209-214.	1.0	0
188	Testing for Asymmetries in UK Macroeconomic Time Series. Scottish Journal of Political Economy, 1998, 45, 158-170.	1.1	11
189	Asymmetric volatility in industrial production: some international evidence. Applied Economics Letters, 1998, 5, 375-381.	1.0	4
190	The â€œstylised factsâ€•of the UK business cycle: a reappraisal. Journal of Economic Studies, 1998, 25, 370-391.	1.0	2
191	Are there asymmetries in UK consumption? A closer look. Applied Economics Letters, 1997, 4, 241-245.	1.0	9
192	Long-Run Stock Price-House Price Relation: Evidence from an ESTR Model. SSRN Electronic Journal, 0, , .	0.4	4
193	Stock Return, Dividend Growth and Consumption Growth Predictability Across Markets and Time: Implications for Stock Price Movement. SSRN Electronic Journal, 0, , .	0.4	1
194	Forecasting Stock Returns: Do Commodity Prices Help?. SSRN Electronic Journal, 0, , .	0.4	1
195	Which Variables Predict and Forecast Stock Market Returns?. SSRN Electronic Journal, 0, , .	0.4	0
196	Explaining Subsequent Trading Activity Using Wavelet Time-Scale Analysis: International Evidence. SSRN Electronic Journal, 0, , .	0.4	0
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199	Revisiting Non-Linear Dividend Yield Dynamics and Returns Predictability: Evidence from a Time-Varying ESTR Model. SSRN Electronic Journal, 0, , .	0.4	1
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201	Does the Macroeconomy Predict U.K. Asset Returns in a Nonlinear Fashion? Comprehensive Out-of-Sample Evidence. SSRN Electronic Journal, 0, , .	0.4	0
202	Short-Sale Constraints and Efficiency of the Spot-Futures Dynamics. SSRN Electronic Journal, 0, , .	0.4	1
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