

Ben R Marshall

List of Publications by Year in descending order

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45
papers

1,213
citations

471371

17
h-index

414303

32
g-index

45
all docs

45
docs citations

45
times ranked

646
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	Candlestick technical trading strategies: Can they create value for investors?. <i>Journal of Banking and Finance</i> , 2006, 30, 2303-2323.	1.4	109
3	Can commodity futures be profitably traded with quantitative market timing strategies?. <i>Journal of Banking and Finance</i> , 2008, 32, 1810-1819.	1.4	102
4	Does intraday technical analysis in the U.S. equity market have value?. <i>Journal of Empirical Finance</i> , 2008, 15, 199-210.	0.9	80
5	Liquidity commonality in commodities. <i>Journal of Banking and Finance</i> , 2013, 37, 11-20.	1.4	72
6	Time series momentum and moving average trading rules. <i>Quantitative Finance</i> , 2017, 17, 405-421.	0.9	54
7	Liquidity and stock returns in pure order-driven markets: evidence from the Australian stock market. <i>International Review of Financial Analysis</i> , 2003, 12, 173-188.	3.1	53
8	Is the 52-week high momentum strategy profitable outside the US?. <i>Applied Financial Economics</i> , 2005, 15, 1259-1267.	0.5	53
9	Stock Market Predictability and Industrial Metal Returns. <i>Management Science</i> , 2019, 65, 3026-3042.	2.4	48
10	Against the tide: the commencement of short selling and margin trading in mainland China. <i>Accounting and Finance</i> , 2014, 54, 1319-1355.	1.7	42
11	Stock market liquidity and trading activity: Is China different?. <i>International Review of Financial Analysis</i> , 2018, 56, 32-51.	3.1	40
12	Are candlestick technical trading strategies profitable in the Japanese equity market?. <i>Review of Quantitative Finance and Accounting</i> , 2008, 31, 191-207.	0.8	39
13	Liquidity measurement in frontier markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2013, 27, 1-12.	2.1	33
14	Frontier market transaction costs and diversification. <i>Journal of Financial Markets</i> , 2015, 24, 1-24.	0.7	32
15	Peer effects, personal characteristics and asset allocation. <i>Journal of Banking and Finance</i> , 2018, 90, 76-95.	1.4	30
16	Is technical analysis profitable on a stock market which has characteristics that suggest it may be inefficient?. <i>Research in International Business and Finance</i> , 2005, 19, 384-398.	3.1	23
17	Liquidity and stock returns: Evidence from a pure order-driven market using a new liquidity proxy. <i>International Review of Financial Analysis</i> , 2006, 15, 21-38.	3.1	21
18	Market volatility, liquidity shocks, and stock returns: Worldwide evidence. <i>Pacific-Basin Finance Journal</i> , 2018, 49, 164-199.	2.0	19

#	ARTICLE	IF	CITATIONS
19	Is technical analysis profitable on US stocks with certain size, liquidity or industry characteristics?. Applied Financial Economics, 2009, 19, 1213-1221.	0.5	18
20	Do liquidity proxies measure liquidity accurately in ETFs?. Journal of International Financial Markets, Institutions and Money, 2018, 55, 94-111.	2.1	18
21	Do climate risks matter for green investment?. Journal of International Financial Markets, Institutions and Money, 2021, 75, 101438.	2.1	18
22	The Other January Effect: Evidence against market efficiency?. Journal of Banking and Finance, 2010, 34, 2413-2424.	1.4	16
23	International stock market liquidity: a review. Managerial Finance, 2016, 42, 118-135.	0.7	15
24	Regulation and target takeover returns: Is there a link?. Pacific-Basin Finance Journal, 2009, 17, 395-412.	2.0	11
25	Technical Analysis Around the World. SSRN Electronic Journal, 0, , .	0.4	9
26	Sell the rumour, buy the fact?. Accounting and Finance, 2014, 54, 237-249.	1.7	9
27	Risk perceptions and international stock market liquidity. Journal of International Financial Markets, Institutions and Money, 2019, 62, 94-116.	2.1	9
28	Country governance and international equity returns. Journal of Banking and Finance, 2021, 122, 105986.	1.4	8
29	How quickly is temporary market inefficiency removed?. Quarterly Review of Economics and Finance, 2009, 49, 917-930.	1.5	7
30	What is the relationship between investor protection legislation and target takeover returns? Evidence from Europe. Journal of Multinational Financial Management, 2009, 19, 291-305.	1.0	6
31	A Note on Intraday Event Studies. European Accounting Review, 2019, 28, 605-619.	2.1	6
32	Do stocks outperform treasury bills in international markets?. Finance Research Letters, 2021, 40, 101710.	3.4	5
33	Climate events and return comovement. Journal of Financial Markets, 2022, 61, 100731.	0.7	5
34	How Do New Zealand Firms Manage Foreign Exchange Risk? Survey Evidence. Journal of Asia-Pacific Business, 2007, 8, 51-60.	0.8	4
35	Cultural Stock Price Clustering in the Chinese Equity Market. Chinese Economy, 2015, 48, 449-467.	1.1	4
36	Market Timing with Candlestick Technical Analysis. SSRN Electronic Journal, 2007, , .	0.4	3

#	ARTICLE	IF	CITATIONS
37	The Permanent Portfolio. Applied Financial Economics, 2014, 24, 1083-1089.	0.5	2
38	Transaction costs in an illiquid order-driven market. Accounting and Finance, 2016, 56, 917-933.	1.7	2
39	Is the CRISMA technical trading system profitable?. Global Finance Journal, 2006, 17, 271-281.	2.8	1
40	Country Governance and International Equity Returns. SSRN Electronic Journal, 2015, , .	0.4	1
41	Risk Perceptions and International Stock Market Liquidity. SSRN Electronic Journal, 2016, , .	0.4	1
42	The liquidity of active ETFs. Global Finance Journal, 2021, 49, 100572.	2.8	1
43	Lottery stocks and stop-loss rules. Global Finance Journal, 2023, 56, 100748.	2.8	1
44	Do stop-loss rules add value in international equity market allocation?. Applied Economics, 0, , 1-14.	1.2	0
45	Beta estimation in New Zealand. Pacific-Basin Finance Journal, 2021, 70, 101671.	2.0	0