Ben R Marshall

List of Publications by Year
in descending order

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	Lottery stocks and stop-loss rules. Global Finance Journal, 2023, 56, 100748.	2.8	1
2	Climate events and return comovement. Journal of Financial Markets, 2022, 61, 100731.	0.7	5
3	Do stocks outperform treasury bills in international markets?. Finance Research Letters, 2021, 40, 101710.	3.4	5
4	Country governance and international equity returns. Journal of Banking and Finance, 2021, 122, 105986.	1.4	8
5	The liquidity of active ETFs. Global Finance Journal, 2021, 49, 100572.	2.8	1
6	Do climate risks matter for green investment?. Journal of International Financial Markets, Institutions and Money, 2021, 75, 101438.	2.1	18
7	Beta estimation in New Zealand. Pacific-Basin Finance Journal, 2021, 70, 101671.	2.0	0
8	Risk perceptions and international stock market liquidity. Journal of International Financial Markets, Institutions and Money, 2019, 62, 94-116.	2.1	9
9	A Note on Intraday Event Studies. European Accounting Review, 2019, 28, 605-619.	2.1	6
10	Stock Market Predictability and Industrial Metal Returns. Management Science, 2019, 65, 3026-3042.	2.4	48
11	Stock market liquidity and trading activity: Is China different?. International Review of Financial Analysis, 2018, 56, 32-51.	3.1	40
12	Market volatility, liquidity shocks, and stock returns: Worldwide evidence. Pacific-Basin Finance Journal, 2018, 49, 164-199.	2.0	19
13	Do liquidity proxies measure liquidity accurately in ETFs?. Journal of International Financial Markets, Institutions and Money, 2018, 55, 94-111.	2.1	18
14	Peer effects, personal characteristics and asset allocation. Journal of Banking and Finance, 2018, 90, 76-95.	1.4	30
15	Time series momentum and moving average trading rules. Quantitative Finance, 2017, 17, 405-421.	0.9	54
16	Risk Perceptions and International Stock Market Liquidity. SSRN Electronic Journal, 2016, , .	0.4	1
17	Transaction costs in an illiquid orderâ€driven market. Accounting and Finance, 2016, 56, 917-933.	1.7	2
18	International stock market liquidity: a review. Managerial Finance, 2016, 42, 118-135.	0.7	15

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19	Cultural Stock Price Clustering in the Chinese Equity Market. Chinese Economy, 2015, 48, 449-467.	1.1	4
20	Country Governance and International Equity Returns. SSRN Electronic Journal, 2015, , .	0.4	1
21	Frontier market transaction costs and diversification. Journal of Financial Markets, 2015, 24, 1-24.	0.7	32
22	Against the tide: the commencement of short selling and margin trading in mainland China. Accounting and Finance, 2014, 54, 1319-1355.	1.7	42
23	Sell the rumour, buy the fact?. Accounting and Finance, 2014, 54, 237-249.	1.7	9
24	The Permanent Portfolio. Applied Financial Economics, 2014, 24, 1083-1089.	0.5	2
25	Liquidity commonality in commodities. Journal of Banking and Finance, 2013, 37, 11-20.	1.4	72
26	Liquidity measurement in frontier markets. Journal of International Financial Markets, Institutions and Money, 2013, 27, 1-12.	2.1	33
27	Commodity Liquidity Measurement and Transaction Costs. Review of Financial Studies, 2012, 25, 599-638.	3.7	183
28	The Other January Effect: Evidence against market efficiency?. Journal of Banking and Finance, 2010, 34, 2413-2424.	1.4	16
29	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
30	How quickly is temporary market inefficiency removed?. Quarterly Review of Economics and Finance, 2009, 49, 917-930.	1.5	7
31	Regulation and target takeover returns: Is there a link?. Pacific-Basin Finance Journal, 2009, 17, 395-412.	2.0	11
32	Is technical analysis profitable on US stocks with certain size, liquidity or industry characteristics?. Applied Financial Economics, 2009, 19, 1213-1221.	0.5	18
33	Are candlestick technical trading strategies profitable in the Japanese equity market?. Review of Quantitative Finance and Accounting, 2008, 31, 191-207.	0.8	39
34	Does intraday technical analysis in the U.S. equity market have value?. Journal of Empirical Finance, 2008, 15, 199-210.	0.9	80
35	Can commodity futures be profitably traded with quantitative market timing strategies?. Journal of Banking and Finance, 2008, 32, 1810-1819.	1.4	102
36	How Do New Zealand Firms Manage Foreign Exchange Risk? Survey Evidence. Journal of Asia-Pacific Business, 2007, 8, 51-60.	0.8	4

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37	Market Timing with Candlestick Technical Analysis. SSRN Electronic Journal, 2007, , .	0.4	3
38	Is the CRISMA technical trading system profitable?. Global Finance Journal, 2006, 17, 271-281.	2.8	1
39	Candlestick technical trading strategies: Can they create value for investors?. Journal of Banking and Finance, 2006, 30, 2303-2323.	1.4	109
40	Liquidity and stock returns: Evidence from a pure order-driven market using a new liquidity proxy. International Review of Financial Analysis, 2006, 15, 21-38.	3.1	21
41	Is technical analysis profitable on a stock market which has characteristics that suggest it may be inefficient?. Research in International Business and Finance, 2005, 19, 384-398.	3.1	23
42	Is the 52-week high momentum strategy profitable outside the US?. Applied Financial Economics, 2005, 15, 1259-1267.	0.5	53
43	Liquidity and stock returns in pure order-driven markets: evidence from the Australian stock market. International Review of Financial Analysis, 2003, 12, 173-188.	3.1	53
44	Technical Analysis Around the World. SSRN Electronic Journal, 0, , .	0.4	9
45	Do stop-loss rules add value in international equity market allocation?. Applied Economics, 0, , 1-14.	1.2	0