

Alastair Marsden

List of Publications by Year in descending order

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Version: 2024-02-01

20
papers

217
citations

1307594

7
h-index

1125743

13
g-index

20
all docs

20
docs citations

20
times ranked

147
citing authors

#	ARTICLE	IF	CITATIONS
1	Shareholder wealth effects of rights issues: Evidence from the New Zealand capital market. Pacific-Basin Finance Journal, 2000, 8, 419-442.	3.9	43
2	Macro risk factors of credit default swap indices in a regime-switching framework. Journal of International Financial Markets, Institutions and Money, 2014, 29, 285-308.	4.2	37
3	Price reaction to rights issues in the Indian capital market. Pacific-Basin Finance Journal, 2008, 16, 316-340.	3.9	26
4	Tax-adjusted market risk premiums in New Zealand: 1931â€“2002. Pacific-Basin Finance Journal, 2004, 12, 291-310.	3.9	17
5	Does Idiosyncratic Volatility Matter? New Zealand Evidence. Review of Pacific Basin Financial Markets and Policies, 2007, 10, 289-308.	0.3	15
6	The impact of disclosure reform on the NZX's financial information environment. Pacific-Basin Finance Journal, 2009, 17, 460-478.	3.9	15
7	An empirical analysis of the NZX's price query system. Pacific Accounting Review, 2008, 20, 4-28.	2.0	10
8	The impact of the 2007 reforms on the level of information disclosure by the Chinese A-share market. China Economic Review, 2014, 30, 221-234.	4.4	9
9	Determinants of a firm's decision to utilize a dividend reinvestment plan and shareholder participation rates: Australian evidence. Pacific-Basin Finance Journal, 2015, 31, 57-77.	3.9	9
10	The introduction of broker anonymity on the New Zealand Exchange. Pacific Accounting Review, 2011, 23, 34-51.	2.0	7
11	An Analysis of ASX Price Queries. Australian Accounting Review, 2009, 19, 217-230.	4.6	6
12	Small Firm Effect, Liquidity and Security Returns. Journal of Emerging Market Finance, 2006, 5, 135-149.	1.0	5
13	The impact of New Zealand's disclosure reform on differential managerial disclosure behaviour for good news versus bad news firms. Pacific Accounting Review, 2011, 23, 224-261.	2.0	5
14	Cross-border scheduled macroeconomic news impacts: Evidence from high-frequency Asia Pacific currencies. Pacific-Basin Finance Journal, 2017, 43, 37-54.	3.9	3
15	Venture capital-backed and commitments test entity initial public offerings on the ASX. Accounting and Finance, 2019, 59, 1265-1297.	3.2	3
16	Market reaction to the introduction of a foreign investor tax credit regime in New Zealand. Pacific-Basin Finance Journal, 1996, 4, 129-152.	3.9	2
17	Use of Bayesian Estimates to determine the Volatility Parameter Input in the Black-Scholes and Binomial Option Pricing Models. Journal of Risk and Financial Management, 2011, 4, 74-96.	2.3	2
18	New Zealand venture capital funds and access to new financing: an exploratory study. Pacific Accounting Review, 2014, 26, 196-225.	2.0	2

#	ARTICLE	IF	CITATIONS
19	Underwriting of Australian Dividend Reinvestment Plans. Review of Pacific Basin Financial Markets and Policies, 2019, 22, 1950019.	0.3	1
20	Do zero-cost portfolios have the ability to predict economic growth? Evidence from Hong Kong, South Korea and Taiwan. International Review of Financial Analysis, 2008, 17, 1012-1028.	6.6	0