

Michael J Dempsey

List of Publications by Year in descending order

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Version: 2024-02-01

37
papers

313
citations

933264

10
h-index

940416

16
g-index

38
all docs

38
docs citations

38
times ranked

237
citing authors

#	ARTICLE	IF	CITATIONS
1	The Capital Asset Pricing Model (<scp>CAPM</scp>): The History of a Failed Revolutionary Idea in Finance?. Abacus, 2013, 49, 7-23.	0.9	61
2	Bank diversification, performance and stock market response: Evidence from listed public banks in South Asian countries. Journal of Asian Economics, 2015, 41, 69-85.	1.2	38
3	Political skill, entrepreneurial orientation and organizational justice. International Journal of Entrepreneurial Behaviour and Research, 2017, 23, 20-34.	2.3	27
4	Social norms and market outcomes: The effects of religious beliefs on stock markets. Journal of International Financial Markets, Institutions and Money, 2017, 50, 119-134.	2.1	23
5	Consistent Cash Flow Valuation with Taxâ€Deductible Debt: a Clarification. European Financial Management, 2013, 19, 830-836.	1.7	18
6	CORPORATE FINANCIAL MANAGEMENT: TIME TO CHANGE THE â€œCOST OF CAPITALâ€•PARADIGM?. Critical Perspectives on Accounting, 1996, 7, 617-638.	2.7	15
7	<scp>A</scp>ustralian Specific Bank Features and the Impact of Income Diversification on Bank Performance and Risk. Australian Economic Papers, 2015, 54, 63-87.	1.2	15
8	The Effect of Cum- to Ex-Dividend Changes on UK Share Prices. Accounting and Business Research, 1991, 22, 47-50.	1.0	10
9	Derivatives Usage in Emerging Markets Following the GFC: Evidence from the GCC Countries. Emerging Markets Finance and Trade, 2017, 53, 170-179.	1.7	10
10	The association between dividend payout and firm growth: Australian evidence. Accounting and Finance, 2019, 59, 2345-2376.	1.7	9
11	The <scp>M</scp>odigliani and <scp>M</scp>iller Propositions: The History of a Failed Foundation for Corporate Finance?. Abacus, 2014, 50, 279-295.	0.9	8
12	Investor protection and market liquidity revisited. Corporate Governance (Bingley), 2015, 15, 517-529.	3.2	7
13	The Information Content of ASX SPI 200 Implied Volatility. Review of Pacific Basin Financial Markets and Policies, 2016, 19, 1650002.	0.7	5
14	Australian superannuation (pension) fund product ratings and performance: A guide for fund managers. Australian Journal of Management, 2016, 41, 189-211.	1.2	5
15	Ethical Profit: An Agenda for Consolidation or for Radical Change?. Critical Perspectives on Accounting, 2000, 11, 531-548.	2.7	4
16	Investor tax rationality and the relationship between dividend yields and equity returns: An explanatory note. Journal of Banking and Finance, 2001, 25, 1681-1686.	1.4	4
17	The Nature of Market Growth, Risk, and Return. Financial Analysts Journal, 2002, 58, 45-59.	1.2	4
18	Do Aussie markets smile? Implied volatility functions and determinants. Applied Economics, 2015, , 1-21.	1.2	4

#	ARTICLE	IF	CITATIONS
19	The asymmetric response of volatility to market changes and the volatility smile: Evidence from Australian options. <i>Research in International Business and Finance</i> , 2015, 34, 164-176.	3.1	4
20	Is Fundamental Indexation able to time the market? Evidence from the Dow Jones Industrial Average and the Russell 1000. <i>Journal of International Financial Markets, Institutions and Money</i> , 2015, 37, 162-177.	2.1	4
21	Investment in Cryptocurrencies: lessons for asset pricing and portfolio theory. <i>Applied Economics</i> , 2022, 54, 1137-1144.	1.2	3
22	Macroeconomic information and implied volatility: evidence from Australian index options. <i>Review of Behavioral Finance</i> , 2014, 6, 46-62.	1.2	2
23	Pricing and hedging options with GARCH-stable proxy volatilities. <i>Applied Economics</i> , 2018, 50, 6034-6046.	1.2	2
24	Modigliani and Miller Again Revisited: The Cost of Capital with Unequal Borrowing and Lending Rates. <i>Accounting and Business Research</i> , 1991, 21, 221-226.	1.0	1
25	An improved framework for approximating option prices with application to option portfolio hedging. <i>Economic Modelling</i> , 2016, 59, 285-296.	1.8	1
26	The impact of macroeconomic information releases on the smile shape. <i>Review of Behavioral Finance</i> , 2016, 8, 80-90.	1.2	1
27	The evolving dynamics of the Australian SPI 200 implied volatility surface. <i>Journal of International Financial Markets, Institutions and Money</i> , 2016, 43, 44-57.	2.1	1
28	Stock market volatility: friend or foe?. <i>Accounting and Finance</i> , 2020, 60, 3477-3492.	1.7	1
29	The Fama and French three-factor model in developing markets: evidence from the Chinese markets. <i>Investment Management and Financial Innovations</i> , 2018, 15, 46-57.	0.6	1
30	Back-testing extreme value and Lévy value-at-risk models. <i>Journal of Risk Finance</i> , 2017, 18, 88-118.	3.6	0
31	Spectral measures of risk for international futures markets: A comparison of extreme value and Lévy models. <i>Global Finance Journal</i> , 2018, 37, 248-261.	2.8	0
32	The Mathematics of Idiosyncratic Volatility and the Small Firm Effect: Australian Evidence. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
33	Idiosyncratic volatility as an explanation of the small firm effect: Australian evidence. <i>Corporate Ownership and Control</i> , 2011, 8, 280-289.	0.5	0
34	Beta in the Chinese markets: Wanted dead or alive. <i>Corporate Ownership and Control</i> , 2011, 8, 305-312.	0.5	0
35	The financial profiles of takeover target firms and their takeover predictability: Australian evidence. <i>Corporate Ownership and Control</i> , 2011, 8, 567-584.	0.5	0
36	Do coherent risk measures identify assets risk profiles similarly? Evidence from international futures markets. <i>Investment Management and Financial Innovations</i> , 2017, 14, 361-380.	0.6	0

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37	Investment in Cryptocurrencies: A Perspective from Asset Pricing and Portfolio Theory. SSRN Electronic Journal, 0, , .	0.4	0