

Michael J Dempsey

List of Publications by Year in descending order

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38
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237
citing authors

| # | ARTICLE | IF | CITATIONS |
|----|---|-----|-----------|
| 1 | Investment in Cryptocurrencies: lessons for asset pricing and portfolio theory. Applied Economics, 2022, 54, 1137-1144. | 1.2 | 3 |
| 2 | Stock market volatility: friend or foe?. Accounting and Finance, 2020, 60, 3477-3492. | 1.7 | 1 |
| 3 | The association between dividend payout and firm growth: Australian evidence. Accounting and Finance, 2019, 59, 2345-2376. | 1.7 | 9 |
| 4 | Pricing and hedging options with GARCH-stable proxy volatilities. Applied Economics, 2018, 50, 6034-6046. | 1.2 | 2 |
| 5 | Spectral measures of risk for international futures markets: A comparison of extreme value and Lévy models. Global Finance Journal, 2018, 37, 248-261. | 2.8 | 0 |
| 6 | The Fama and French three-factor model in developing markets: evidence from the Chinese markets. Investment Management and Financial Innovations, 2018, 15, 46-57. | 0.6 | 1 |
| 7 | Political skill, entrepreneurial orientation and organizational justice. International Journal of Entrepreneurial Behaviour and Research, 2017, 23, 20-34. | 2.3 | 27 |
| 8 | Back-testing extreme value and Lévy value-at-risk models. Journal of Risk Finance, 2017, 18, 88-118. | 3.6 | 0 |
| 9 | 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 |
| 10 | 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 |
| 11 | Do coherent risk measures identify assets risk profiles similarly? Evidence from international futures markets. Investment Management and Financial Innovations, 2017, 14, 361-380. | 0.6 | 0 |
| 12 | The Information Content of ASX SPI 200 Implied Volatility. Review of Pacific Basin Financial Markets and Policies, 2016, 19, 1650002. | 0.7 | 5 |
| 13 | An improved framework for approximating option prices with application to option portfolio hedging. Economic Modelling, 2016, 59, 285-296. | 1.8 | 1 |
| 14 | The impact of macroeconomic information releases on the smile shape. Review of Behavioral Finance, 2016, 8, 80-90. | 1.2 | 1 |
| 15 | The evolving dynamics of the Australian SPI 200 implied volatility surface. Journal of International Financial Markets, Institutions and Money, 2016, 43, 44-57. | 2.1 | 1 |
| 16 | Australian superannuation (pension) fund product ratings and performance: A guide for fund managers. Australian Journal of Management, 2016, 41, 189-211. | 1.2 | 5 |
| 17 | Do Aussie markets smile? Implied volatility functions and determinants. Applied Economics, 2015, , 1-21. | 1.2 | 4 |
| 18 | Australian Specific Bank Features and the Impact of Income Diversification on Bank Performance and Risk. Australian Economic Papers, 2015, 54, 63-87. | 1.2 | 15 |

| # | 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 | Investor protection and market liquidity revisited. <i>Corporate Governance (Bingley)</i> , 2015, 15, 517-529. | 3.2 | 7 |
| 22 | Bank diversification, performance and stock market response: Evidence from listed public banks in South Asian countries. <i>Journal of Asian Economics</i> , 2015, 41, 69-85. | 1.2 | 38 |
| 23 | Macroeconomic information and implied volatility: evidence from Australian index options. <i>Review of Behavioral Finance</i> , 2014, 6, 46-62. | 1.2 | 2 |
| 24 | The Modigliani and Miller Propositions: The History of a Failed Foundation for Corporate Finance?. <i>Abacus</i> , 2014, 50, 279-295. | 0.9 | 8 |
| 25 | Consistent Cash Flow Valuation with Tax-Deductible Debt: a Clarification. <i>European Financial Management</i> , 2013, 19, 830-836. | 1.7 | 18 |
| 26 | The Capital Asset Pricing Model (CAPM): The History of a Failed Revolutionary Idea in Finance?. <i>Abacus</i> , 2013, 49, 7-23. | 0.9 | 61 |
| 27 | 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 |
| 28 | Beta in the Chinese markets: Wanted dead or alive. <i>Corporate Ownership and Control</i> , 2011, 8, 305-312. | 0.5 | 0 |
| 29 | 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 |
| 30 | The Nature of Market Growth, Risk, and Return. <i>Financial Analysts Journal</i> , 2002, 58, 45-59. | 1.2 | 4 |
| 31 | Investor tax rationality and the relationship between dividend yields and equity returns: An explanatory note. <i>Journal of Banking and Finance</i> , 2001, 25, 1681-1686. | 1.4 | 4 |
| 32 | Ethical Profit: An Agenda for Consolidation or for Radical Change?. <i>Critical Perspectives on Accounting</i> , 2000, 11, 531-548. | 2.7 | 4 |
| 33 | CORPORATE FINANCIAL MANAGEMENT: TIME TO CHANGE THE "COST OF CAPITAL" PARADIGM?. <i>Critical Perspectives on Accounting</i> , 1996, 7, 617-638. | 2.7 | 15 |
| 34 | 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 |
| 35 | The Effect of Cum- to Ex-Dividend Changes on UK Share Prices. <i>Accounting and Business Research</i> , 1991, 22, 47-50. | 1.0 | 10 |
| 36 | The Mathematics of Idiosyncratic Volatility and the Small Firm Effect: Australian Evidence. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 0 |

| # | ARTICLE | IF | CITATIONS |
|----|--|-----|-----------|
| 37 | Investment in Cryptocurrencies: A Perspective from Asset Pricing and Portfolio Theory. SSRN Electronic Journal, 0, , . | 0.4 | 0 |