Lee A Smales

List of Publications by Year
in descending order

73 papers	1,644 citations	361388 20 h-index	345203 36 g-index
73 all docs	73 docs citations	73 times ranked	757 citing authors

#	Article	IF	Citations
1	Bitcoin as a safe haven: Is it even worth considering?. Finance Research Letters, 2019, 30, 385-393.	6.7	234
2	Hedging geopolitical risk with precious metals. Journal of Banking and Finance, 2020, 117, 105823.	2.9	125
3	News sentiment in the gold futures market. Journal of Banking and Finance, 2014, 49, 275-286.	2.9	118
4	The importance of fear: investor sentiment and stock market returns. Applied Economics, 2017, 49, 3395-3421.	2.2	115
5	Investor attention and global market returns during the COVID-19 crisis. International Review of Financial Analysis, 2021, 73, 101616.	6.6	112
6	Geopolitical risk and volatility spillovers in oil and stock markets. Quarterly Review of Economics and Finance, 2021, 80, 358-366.	2.7	100
7	News sentiment and the investor fear gauge. Finance Research Letters, 2014, 11, 122-130.	6.7	80
8	Investor attention in cryptocurrency markets. International Review of Financial Analysis, 2022, 79, 101972.	6.6	55
9	Asymmetric volatility response to news sentiment in gold futures. Journal of International Financial Markets, Institutions and Money, 2015, 34, 161-172.	4.2	48
10	Political uncertainty and financial market uncertainty in an Australian context. Journal of International Financial Markets, Institutions and Money, 2014, 32, 415-435.	4.2	32
11	News sentiment and bank credit risk. Journal of Empirical Finance, 2016, 38, 37-61.	1.8	32
12	Investor attention and the response of US stock market sectors to the COVID-19 crisis. Review of Behavioral Finance, 2020, 13, 20-39.	2.0	31
13	RBA monetary policy communication: The response of Australian interest rate futures to changes in RBA monetary policy. Pacific-Basin Finance Journal, 2012, 20, 793-808.	3.9	30
14	Risk-on/Risk-off: Financial market response to investor fear. Finance Research Letters, 2016, 17, 125-134.	6.7	30
15	Time-varying relationship of news sentiment, implied volatility and stock returns. Applied Economics, 2016, 48, 4942-4960.	2.2	28
16	â€œBrexitâ€ A Case Study in the Relationship Between Political and Financial Market Uncertainty. International Review of Finance, 2017, 17, 451-459.	1.9	28
17	IMPACT OF MACROECONOMIC ANNOUNCEMENTS ON INTEREST RATE FUTURES: HIGHâ€FREQUENCY EVIDENCE FROM AUSTRALIA. Journal of Financial Research, 2013, 36, 371-388.	1.2	27
18	The role of political uncertainty in <scp>A</scp>ustralian financial markets. Accounting and Finance, 2016, 56, 545-575.	3.2	26

#	Article	IF	Citations
19	The influence of investor sentiment on the monetary policy announcement liquidity response in precious metal markets. Journal of International Financial Markets, Institutions and Money, 2019, 60, 19-38.	4.2	26
20	Understanding the impact of monetary policy announcements: The importance of language and surprises. Journal of Banking and Finance, 2017, 80, 33-50.	2.9	25
21	Commodity market volatility in the presence of U.S. and Chinese macroeconomic news. Journal of Commodity Markets, 2017, 7, 15-27.	2.1	24
22	Time-variation in the impact of news sentiment. International Review of Financial Analysis, 2015, 37, 40-50.	6.6	23
23	Gold and Geopolitical Risk. SSRN Electronic Journal, 2018, , .	0.4	22
24	The influence of FOMC member characteristics on the monetary policy decision-making process. Journal of Banking and Finance, 2016, 64, 216-231.	2.9	21
25	The importance of belief dispersion in the response of gold futures to macroeconomic announcements. International Review of Financial Analysis, 2015, 41, 292-302.	6.6	20
26	Examining the relationship between policy uncertainty and market uncertainty across the G7. International Review of Financial Analysis, 2020, 71, 101540.	6.6	20
27	One Cryptocurrency to Explain Them All? Understanding the Importance of Bitcoin in Cryptocurrency Returns. Economic Papers, 2020, 39, 118-132.	0.9	19
28	Spreading the fear: The central role of CBOE VIX in global stock market uncertainty. Global Finance Journal, 2022, 51, 100679.	5.1	19
29	Better the devil you know: The influence of political incumbency on Australian financial market uncertainty. Research in International Business and Finance, 2015, 33, 59-74.	5.9	18
30	Non-scheduled news arrival and high-frequency stock market dynamics. Research in International Business and Finance, 2014, 32, 122-138.	5.9	17
31	Does more complex language in FOMC decisions impact financial markets?. Journal of International Financial Markets, Institutions and Money, 2017, 51, 171-189.	4.2	13
32	The Validity of Investor Sentiment Proxies. International Review of Finance, 2017, 17, 473-477.	1.9	12
33	FX Market Returns and Their Relationship to Investor Fear. International Review of Finance, 2016, 16, 659-675.	1.9	10
34	(Unusual) weather and stock returnsâ€"I am not in the mood for mood: further evidence from international markets. Financial Markets and Portfolio Management, 2016, 30, 63-94.	2.0	10
35	Trading behavior in S&P 500 index futures. Review of Financial Economics, 2016, 28, 46-55.	1.1	8
36	Volatility Spillovers among Cryptocurrencies. Journal of Risk and Financial Management, 2021, 14, 493.	2.3	8

#	Article	IF	Citations
37	Order imbalance, market returns and macroeconomic news. Research in International Business and Finance, 2012, 26, 410-427.	5.9	7
38	Trading behavior in bitcoin futures: Following the â€œsmart moneyâ€• Journal of Futures Markets, 2022, 42, 1304-1323.	1.8	7
39	Melancholia and Japanese stock returns â€“ 2003 to 2012. Pacific-Basin Finance Journal, 2016, 40, 424-437.	3.9	6
40	Policy uncertainty in Australian financial markets. Australian Journal of Management, 0, , 031289622095912.	2.2	6
41	Effect of investor fear on Australian financial markets. Applied Economics Letters, 2017, 24, 1148-1153.	1.8	6
42	30-Day Interbank futures: Investigating the process of price discovery following RBA cash target rate announcements. Journal of International Financial Markets, Institutions and Money, 2012, 22, 1006-1023.	4.2	5
43	Slopes, spreads, and depth: Monetary policy announcements and liquidity provision in the energy futures market. International Review of Economics and Finance, 2019, 59, 234-252.	4.5	5
44	The Determinants of RBA Target Rate Decisions: A Choice Modelling Approach. Economic Record, 2013, 89, 556-569.	0.4	4
45	Macroeconomic news and treasury futures return volatility: Do treasury auctions matter?. Global Finance Journal, 2021, 48, 100537.	5.1	3
46	The influence of policy uncertainty on exchange rate forecasting. Journal of Forecasting, 0, , .	2.8	3
47	Investor attention and cryptocurrency price crash risk: a quantile regression approach. Studies in Economics and Finance, 2022, 39, 490-505.	2.1	3
48	Trading Behavior in Agricultural Commodity Futures around the 52-Week High. , 2022, 1, 3-17.		3
49	Bond futures and order imbalance. Journal of International Financial Markets, Institutions and Money, 2013, 26, 113-132.	4.2	2
50	The relationship between financial asset returns and the well-being of US households. Applied Economics Letters, 2014, 21, 1184-1188.	1.8	2
51	Examining the impact of macroeconomic announcements on gold futures in a VAR-GARCH framework. Applied Economics Letters, 2015, 22, 710-716.	1.8	2
52	Order aggressiveness of different broker-types in response to monetary policy news. Pacific-Basin Finance Journal, 2016, 40, 367-383.	3.9	2
53	A game theory model of regulatory response to insider trading. Applied Economics Letters, 2017, 24, 448-455.	1.8	2
54	The effect of treasury auctions on 10â€year Treasury note futures. Accounting and Finance, 2021, 61, 1517-1555.	3.2	2

#	Article	IF	Citations
55	Slopes, Spreads, and Depth: Monetary Policy Announcements and Liquidity Provision in the Energy Futures Market. SSRN Electronic Journal, 2016, , .	0.4	1
56	'Brexit': A Case Study in the Relationship between Political and Financial Market Uncertainty. SSRN Electronic Journal, 0, , .	0.4	1
57	Examining the Effect of Target Rate News on Australian Interest Rate Futures. SSRN Electronic Journal, 0, , .	0.4	1
58	Impact of Macroeconomic Announcements on Interest Rate Futures: High-Frequency Evidence from Australia. SSRN Electronic Journal, 0, , .	0.4	1
59	Non-Scheduled News Arrival and High-Frequency Stock Market Dynamics: Evidence from the Australian Stock Exchange. SSRN Electronic Journal, 0, , .	0.4	1
60	FX Market Returns and Their Relationship to Investor Fear. SSRN Electronic Journal, 0, , .	0.4	1
61	Does More Complex Language in FOMC Decisions Impact Financial Markets?. SSRN Electronic Journal, 0, , .	0.4	1
62	How Does Policy Uncertainty Influence Financial Market Uncertainty Across the G7?. SSRN Electronic Journal, 0, , .	0.4	1
63	The Influence of FOMC Member Characteristics on the Monetary Policy Decision-Making Process. SSRN Electronic Journal, 2014, , .	0.4	0
64	Trading Behaviour and Monetary Policy News. SSRN Electronic Journal, 0, , .	0.4	0
65	Investor Sentiment and Stock Market Returns. SSRN Electronic Journal, 0, , .	0.4	0
66	Commodity Market Volatility in the Presence of U.S. and Chinese Macroeconomic News. SSRN Electronic Journal, 0, , .	0.4	0
67	How Does Investor Sentiment Shape the Liquidity Response to Monetary Policy Announcements in Precious Metal Markets?. SSRN Electronic Journal, 0, , .	0.4	0
68	Trading Behavior and Monetary Policy News. Journal of Behavioral Finance, 2018, 19, 365-380.	1.7	0
69	One session options: Playing the announcement lottery?. Journal of Futures Markets, 0, , .	1.8	0
70	Better the Devil You Know: The Role of Political Uncertainty in Determining Financial Market Uncertainty. SSRN Electronic Journal, 0, , .	0.4	0
71	Bitcoin: One Cryptocurrency to Rule Them All?. SSRN Electronic Journal, 0, , .	0.4	0
72	Macroeconomic News and Treasury Futures Return Volatility: Do Treasury Auctions Matter?. SSRN Electronic Journal, 0, , .	0.4	0

#	Article	IF	Citations
73	News Sentiment as an Explanation for Changes in the VIX Futures Basis. Journal of Investing, 2020, 29, 92-102.	0.2	0