

James M Steeley

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7346057/publications.pdf>

Version: 2024-02-01

23
papers

450
citations

1040056

9
h-index

752698

20
g-index

23
all docs

23
docs citations

23
times ranked

243
citing authors

#	ARTICLE	IF	CITATIONS
1	A note on information seasonality and the disappearance of the weekend effect in the UK stock market. <i>Journal of Banking and Finance</i> , 2001, 25, 1941-1956.	2.9	107
2	ESTIMATING THE GILT-EDGED TERM STRUCTURE: BASIS SPLINES AND CONFIDENCE INTERVALS. <i>Journal of Business Finance and Accounting</i> , 1991, 18, 513-529.	2.7	86
3	Motives for corporate cash holdings: the CEO optimism effect. <i>Review of Quantitative Finance and Accounting</i> , 2016, 47, 699-732.	1.6	54
4	Volatility transmission between stock and bond markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2006, 16, 71-86.	4.2	37
5	The side effects of quantitative easing: Evidence from the UK bond market. <i>Journal of International Money and Finance</i> , 2015, 51, 303-336.	2.5	27
6	CHANGES IN THE COMOVEMENT OF EUROPEAN EQUITY MARKETS. <i>Economic Inquiry</i> , 1999, 37, 473-488.	1.8	18
7	The effects of quantitative easing on the volatility of the gilt-edged market. <i>International Review of Financial Analysis</i> , 2015, 37, 113-128.	6.6	16
8	Exchange controls and European stock market integration. <i>Applied Economics</i> , 1998, 30, 263-267.	2.2	14
9	Testing Term Structure Estimation Methods: Evidence from the UK STRIPS Market. <i>Journal of Money, Credit and Banking</i> , 2008, 40, 1489-1512.	1.6	14
10	Stock Price Distributions and News: Evidence from Index Options. <i>Review of Quantitative Finance and Accounting</i> , 2004, 23, 229-250.	1.6	11
11	The effect of quantitative easing on the variance and covariance of the UK and US equity markets. <i>International Review of Financial Analysis</i> , 2017, 52, 281-291.	6.6	11
12	Forecasting the Term Structure when Short-term Rates are Near Zero. <i>Journal of Forecasting</i> , 2014, 33, 350-363.	2.8	10
13	The effects of non-trading on the illiquidity ratio. <i>Journal of Empirical Finance</i> , 2015, 34, 204-228.	1.8	8
14	Forecasting the volatility of the Australian dollar using high-frequency data: Does estimator accuracy improve forecast evaluation?. <i>International Journal of Finance and Economics</i> , 2019, 24, 1355-1389.	3.5	7
15	A Two-factor Model of the U.K. Yield Curve. <i>Manchester School</i> , 1997, 65, 32-58.	0.9	6
16	The effects of quantitative easing on the integration of UK capital markets. <i>European Journal of Finance</i> , 2017, 23, 999-1024.	3.1	6
17	The Impact of Portfolio Diversification on Trading Rules Profits: Some Evidence for UK Share Portfolios. <i>Journal of Business Finance and Accounting</i> , 1997, 24, 759-779.	2.7	5
18	Trading Patterns and Market Integration in Overlapping Experimental Asset Markets. <i>Journal of Financial and Quantitative Analysis</i> , 2015, 50, 1473-1499.	3.5	5

#	ARTICLE	IF	CITATIONS
19	Earnings and hindsight bias: An experimental study. <i>Economics Letters</i> , 2015, 134, 130-132.	1.9	5
20	Volatility transmission in the UK equity market. <i>European Journal of Finance</i> , 1996, 2, 145-160.	3.1	1
21	Implied volatility from the term structure: a simple analytical approximation. <i>Economics Letters</i> , 1997, 57, 345-352.	1.9	1
22	Portfolio size, non-trading frequency and portfolio return autocorrelation. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 33, 56-77.	4.2	1
23	Explaining turn of the year order flow imbalance. <i>International Review of Financial Analysis</i> , 2016, 43, 76-95.	6.6	0