

# 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	Forecasting the volatility of the Australian dollar using high-frequency data: Does estimator accuracy improve forecast evaluation?. International Journal of Finance and Economics, 2019, 24, 1355-1389.	3.5	7
2	The effects of quantitative easing on the integration of UK capital markets. European Journal of Finance, 2017, 23, 999-1024.	3.1	6
3	The effect of quantitative easing on the variance and covariance of the UK and US equity markets. International Review of Financial Analysis, 2017, 52, 281-291.	6.6	11
4	Motives for corporate cash holdings: the CEO optimism effect. Review of Quantitative Finance and Accounting, 2016, 47, 699-732.	1.6	54
5	Explaining turn of the year order flow imbalance. International Review of Financial Analysis, 2016, 43, 76-95.	6.6	0
6	Trading Patterns and Market Integration in Overlapping Experimental Asset Markets. Journal of Financial and Quantitative Analysis, 2015, 50, 1473-1499.	3.5	5
7	Earnings and hindsight bias: An experimental study. Economics Letters, 2015, 134, 130-132.	1.9	5
8	The effects of non-trading on the illiquidity ratio. Journal of Empirical Finance, 2015, 34, 204-228.	1.8	8
9	The effects of quantitative easing on the volatility of the gilt-edged market. International Review of Financial Analysis, 2015, 37, 113-128.	6.6	16
10	The side effects of quantitative easing: Evidence from the UK bond market. Journal of International Money and Finance, 2015, 51, 303-336.	2.5	27
11	Forecasting the Term Structure when Short-Term Rates are Near Zero. Journal of Forecasting, 2014, 33, 350-363.	2.8	10
12	Portfolio size, non-trading frequency and portfolio return autocorrelation. Journal of International Financial Markets, Institutions and Money, 2014, 33, 56-77.	4.2	1
13	Testing Term Structure Estimation Methods: Evidence from the UK STRIPS Market. Journal of Money, Credit and Banking, 2008, 40, 1489-1512.	1.6	14
14	Volatility transmission between stock and bond markets. Journal of International Financial Markets, Institutions and Money, 2006, 16, 71-86.	4.2	37
15	Stock Price Distributions and News: Evidence from Index Options. Review of Quantitative Finance and Accounting, 2004, 23, 229-250.	1.6	11
16	A note on information seasonality and the disappearance of the weekend effect in the UK stock market. Journal of Banking and Finance, 2001, 25, 1941-1956.	2.9	107
17	CHANGES IN THE COMOVEMENT OF EUROPEAN EQUITY MARKETS. Economic Inquiry, 1999, 37, 473-488.	1.8	18
18	Exchange controls and European stock market integration. Applied Economics, 1998, 30, 263-267.	2.2	14

#	ARTICLE	IF	CITATIONS
19	Implied volatility from the term structure: a simple analytical approximation. <i>Economics Letters</i> , 1997, 57, 345-352.	1.9	1
20	A Two-factor Model of the U.K. Yield Curve. <i>Manchester School</i> , 1997, 65, 32-58.	0.9	6
21	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
22	Volatility transmission in the UK equity market. <i>European Journal of Finance</i> , 1996, 2, 145-160.	3.1	1
23	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