Jedrzej Bialkowski

List of Publications by Year
in descending order

26 papers	981 citations	687363 13 h-index	642732 23 g-index
26 all docs	26 docs citations	26 times ranked	653 citing authors

#	Article	IF	Citations
1	Stock market volatility around national elections. Journal of Banking and Finance, 2008, 32, 1941-1953.	2.9	324
2	Fast profits: Investor sentiment and stock returns during Ramadan. Journal of Banking and Finance, 2012, 36, 835-845.	2.9	183
3	The gold price in times of crisis. International Review of Financial Analysis, 2015, 41, 329-339.	6.6	98
4	Improving VWAP strategies: A dynamic volume approach. Journal of Banking and Finance, 2008, 32, 1709-1722.	2.9	66
5	Emerging market mutual fund performance: Evidence for Poland. North American Journal of Economics and Finance, 2011, 22, 118-130.	3.5	59
6	Do mutual fund managers exploit the Ramadan anomaly? Evidence from Turkey. Emerging Markets Review, 2013, 15, 211-232.	4.4	49
7	High policy uncertainty and low implied market volatility: An academic puzzle?. Journal of Financial Economics, 2022, 143, 1185-1208.	9.0	26
8	Testing for financial spillovers in calm and turbulent periods. Quarterly Review of Economics and Finance, 2006, 46, 397-412.	2.7	25
9	Political orientation of government and stock market returns. Applied Economics Letters, 2007, 3, 269-273.	0.2	24
10	Cryptocurrencies in institutional investorsâ€™ portfolios: Evidence from industry stop-loss rules. Economics Letters, 2020, 191, 108834.	1.9	22
11	Stock index futures arbitrage in emerging markets: Polish evidence. International Review of Financial Analysis, 2008, 17, 363-381.	6.6	20
12	Determinants of Trading Activity on theSingle-Stock Futures Market: <i>Evidence from the</i><i>Eurex Exchange</i>. Journal of Derivatives, 2012, 19, 29-47.	0.3	18
13	Does the design of spot markets matter for the success of futures markets? Evidence from dairy futures. Journal of Futures Markets, 2018, 38, 373-389.	1.8	17
14	Financial contagion, spillovers and causality in the Markov switching framework. Quantitative Finance, 2005, 5, 123-131.	1.7	14
15	Does the Tail Wag the Dog? <i>Evidence from Fund Flow to VIX ETFs and ETNs</i>. Journal of Derivatives, 2016, 24, 31-47.	0.3	9
16	Does the tea market require a futures contract? Evidence from the Sri Lankan tea market. Research in International Business and Finance, 2020, 54, 101290.	5.9	7
17	Individual investors surpass their reputation: Trading behaviour on the Polish futures market. Economic Systems, 2010, 34, 480-492.	2.2	6
18	Stock index futures arbitrage: Evidence from a meta-analysis. International Review of Financial Analysis, 2019, 61, 284-294.	6.6	5

#	Article	IF	Citations
19	Volume-weighted average price tracking: A theoretical and empirical study. IISE Transactions, 2020, 52, 864-889.	2.4	4
20	The Ramadan effect: A standalone anomaly or just a compensation for low liquidity?. Journal of Behavioral and Experimental Finance, 2021, 30, 100480.	3.8	2
21	The global equity premium revisited: What human rights imply for assets' purchasing power. International Review of Financial Analysis, 2019, 61, 175-187.	6.6	1
22	The effects of drug safety warnings on drug sales and share prices. Health Economics (United) Tj ETQq0 0 0 rgBT /Overlock 10 Tf 50 622	1.7	1
23	Midterm Electionsâ€™ Stock Market Surge: An Unintentional Gift from US Politicians. Journal of Wealth Management, 2019, 21, 76-84.	0.8	1
24	From upstairs to downstairs trading: Evidence from a highly segmented market. Finance Research Letters, 2021, , 102518.	6.7	0
25	Does a High ESG Score Pay Off During the Pandemic Outbreak?. Transformations in Banking, Finance and Regulation, 2022, , 501-533.	0.1	0
26	The impact of upstairs trading on market quality: evidence from a highly segmented market*. New Zealand Economic Papers, 0, , 1-7.	0.8	0