Robert J Bianchi

List of Publications by Year
in descending order

22 papers	248 citations	1307366 7 h-index	1058333 14 g-index
23 all docs	23 docs citations	23 times ranked	158 citing authors

#	Article	IF	Citations
1	Investable commodity premia in China. Journal of Banking and Finance, 2021, 127, 106127.	1.4	4
2	Long-run reversal in commodity returns: Insights from seven centuries of evidence. Journal of Banking and Finance, 2021, 133, 106238.	1.4	0
3	False discoveries in the anomaly research: New insights from the Stock Exchange of Melbourne (1927â€“1987). Pacific-Basin Finance Journal, 2021, 70, 101675.	2.0	2
4	Equity risk versus retirement adequacy: asset allocation solutions for KiwiSaver. Accounting and Finance, 2020, 60, 3851-3873.	1.7	1
5	Local government and publicâ€“private partnerships: experiencing multilevel governance issues in Indonesian water supply provision. International Journal of Water Resources Development, 2020, 36, 27-49.	1.2	2
6	Financialization and de-financialization of commodity futures: A quantile regression approach. International Review of Financial Analysis, 2020, 68, 101451.	3.1	39
7	Long-Run Reversal in Commodity Returns: Insights from Seven Centuries of Evidence. SSRN Electronic Journal, 2019, , .	0.4	1
8	Lessons Learned from Publicâ€“Private Partnerships in Indonesiaâ€™s Water Sector. Bulletin of Indonesian Economic Studies, 2019, 55, 193-212.	0.7	19
9	Risk factors in Australian bond returns. Accounting and Finance, 2017, 57, 373-400.	1.7	3
10	The Diversification Delta: <i>A Different Perspective</i>. Journal of Portfolio Management, 2017, 43, 112-124.	0.3	11
11	The Predictive Performance of Asset Pricing Models: Evidence from the Australian Securities Exchange. Review of Pacific Basin Financial Markets and Policies, 2016, 19, 1650023.	0.7	2
12	Commodities momentum: A behavioral perspective. Journal of Banking and Finance, 2016, 72, 133-150.	1.4	31
13	Retirement Adequacy of Indigenous Australians: A Baseline Study. Economic Papers, 2016, 35, 359-374.	0.4	6
14	The Pre-Holiday Effect in China: Abnormal Returns or Compensation for Risk?. Review of Pacific Basin Financial Markets and Policies, 2015, 18, 1550014.	0.7	5
15	Combining momentum with reversal in commodity futures. Journal of Banking and Finance, 2015, 59, 423-444.	1.4	68
16	Long-term U.S. infrastructure returns and portfolio selection. Journal of Banking and Finance, 2014, 42, 314-325.	1.4	22
17	The academy-profession nexus in CFA partner programs. Journal of International Education in Business, 2014, 7, 121-136.	0.8	4
18	Financial product complexity and the limits of financial literacy: A special issue of the Journal of Financial Services Marketing. Journal of Financial Services Marketing, 2013, 18, 153-157.	2.2	2

#	Article	IF	Citations
19	Preserving Value through Adaptation to Climate Change. Journal of Applied Corporate Finance, 2013, 25, 76-85.	0.5	1
20	On the responsible investment disclosure practices of the world's largest pension funds. Accounting Research Journal, 2010, 23, 302-318.	1.3	9
21	Hedge Fund Regulation and Systemic Risk. Griffith Law Review, 2010, 19, 6-29.	0.6	9
22	A test of momentum trading strategies in foreign exchange markets: evidence from the G7. Global Business and Economics Review, 2005, 7, 155.	0.2	7