Daniel R Smith

List of Publications by Year
in descending order

23 papers	1,061 citations	623574 14 h-index	794469 19 g-index
23 all docs	23 docs citations	23 times ranked	681 citing authors

#	Article	IF	Citations
1	The level and quality of Value-at-Risk disclosure by commercial banks. Journal of Banking and Finance, 2010, 34, 362-377.	1.4	252
2	Evaluating Value-at-Risk Models via Quantile Regression. Journal of Business and Economic Statistics, 2011, 29, 150-160.	1.8	125
3	The Distribution of the Sample Minimum-Variance Frontier. Management Science, 2008, 54, 1364-1380.	2.4	109
4	Conditional coskewness and asset pricing. Journal of Empirical Finance, 2007, 14, 91-119.	0.9	97
5	Markov-Switching and Stochastic Volatility Diffusion Models of Short-Term Interest Rates. Journal of Business and Economic Statistics, 2002, 20, 183-197.	1.8	88
6	Diversification and Value-at-Risk. Journal of Banking and Finance, 2010, 34, 55-66.	1.4	77
7	Institutional ownership, volatility and dividends. Journal of Banking and Finance, 2009, 33, 627-639.	1.4	73
8	A New Approach to Comparing VaR Estimation Methods. Journal of Derivatives, 2008, 16, 54-66.	0.1	39
9	Why common factors in international bond returns are not so common. Journal of International Money and Finance, 2007, 26, 284-304.	1.3	33
10	Business cycle dynamics with duration dependence and leading indicators. Journal of Macroeconomics, 2007, 29, 855-875.	0.7	33
11	A further note on the three phases of the US business cycle. Applied Economics, 2000, 32, 1133-1143.	1.2	29
12	Evaluating Specification Tests for Markovâ€Switching Timeâ€Series Models. Journal of Time Series Analysis, 2008, 29, 629-652.	0.7	25
13	Testing for structural breaks in GARCH models. Applied Financial Economics, 2008, 18, 845-862.	0.5	20
14	Stock Price Reaction to News: The Joint Effect of Tone and Attention on Momentum. Journal of Behavioral Finance, 2017, 18, 304-328.	0.8	17
15	Yield-factor volatility models. Journal of Banking and Finance, 2007, 31, 3125-3144.	1.4	14
16	Comparing different explanations of the volatility trend. Journal of Banking and Finance, 2011, 35, 1581-1597.	1.4	11
17	Asymmetry in Stochastic Volatility Models: Threshold or Correlation?. Studies in Nonlinear Dynamics and Econometrics, 2009, 13, .	0.2	6
18	Delisted stocks and momentum: Evidence from a new Australian dataset. Australian Journal of Management, 2017, 42, 140-160.	1.2	5

#	Article	IF	Citations
19	Risk and Return in Stochastic Volatility Models: Volatility Feedback Matters!. SSRN Electronic Journal, 0, , .	0.4	5
20	An Empirical Investigation of the Level Effect in Australian Interest Rates. Australian Journal of Management, 2008, 33, 31-45.	1.2	3
21	Asymmetry in Stochastic Volatility Models: Threshold or Correlation?. SSRN Electronic Journal, 2007, , .	0.4	0
22	An empirical investigation of the quality of valueâ€atâ€risk disclosure in Australia. Accounting and Finance, 0, , .	1.7	0
23	Alternative Explanations of the Volatility Trend: Are They Really That Different?. SSRN Electronic Journal, 0, , .	0.4	0