Frank Joseph McGroarty

List of Publications by Citations

47 papers	660 citations	14 h-index	24 g-index
49 ext. papers	878 ext. citations	4 avg, IF	4.77 L-index

#	Paper	IF	Citations
47	Automated trading with performance weighted random forests and seasonality. *Expert Systems With Applications*, **2014**, 41, 3651-3661	7.8	73
46	Calendar effects, market conditions and the Adaptive Market Hypothesis: Evidence from long-run U.S. data. *International Review of Financial Analysis*, **2014**, 35, 154-166	6.7	71
45	Do emerging markets become more efficient as they develop? Long memory persistence in equity indices. *Emerging Markets Review*, **2014**, 18, 45-61	3.1	70
44	Are stock markets really efficient? Evidence of the adaptive market hypothesis. *International Review of Financial Analysis*, **2016**, 47, 39-49	6.7	59
43	The intraday dynamics of bitcoin. *Research in International Business and Finance*, **2019**, 49, 71-81	4.8	48
42	Future directions in international financial integration research - A crowdsourced perspective. *International Review of Financial Analysis*, **2018**, 55, 35-49	6.7	32
41	Election uncertainty, economic policy uncertainty and financial market uncertainty: A prediction market analysis. *Journal of Banking and Finance*, **2020**, 110, 105684	2.6	32
40	Coordination and payment mechanisms for electric vehicle aggregators. *Applied Energy*, **2018**, 212, 185-195	10.7	26
39	The role of private information in return volatility, bid‐ask spreads and price levels in the foreign exchange market. *Journal of International Financial Markets, Institutions and Money*, **2009**, 19, 387-401	3.6	22
38	Arbitrage and the Law of One Price in the market for American depository receipts. *Journal of International Financial Markets, Institutions and Money*, **2012**, 22, 1258-1276	3.6	19
37	A comparison of multitask and single task learning with artificial neural networks for yield curve forecasting. *Expert Systems With Applications*, **2019**, 119, 362-375	7.8	19
36	Ultra-High-Frequency Algorithmic Arbitrage Across International Index Futures. *Journal of Forecasting*, **2014**, 33, 391-408	2.1	15
35	Social Machines: How Recent Technological Advances have Aided Financialisation. *Journal of Information Technology*, **2017**, 32, 234-250	2.7	14
34	More heat than light: Investor attention and bitcoin price discovery. *International Review of Financial Analysis*, **2020**, 69, 101459	6.7	14
33	Microstructure effects, bid‐ask spreads and volatility in the spot foreign exchange market pre and post-EMU. *Global Finance Journal*, **2006**, 17, 23-49	1.6	14
32	Does intraday technical trading have predictive power in precious metal markets?. *Journal of International Financial Markets, Institutions and Money*, **2018**, 52, 102-113	3.6	13
31	The Brexit vote and currency markets. *Journal of International Financial Markets, Institutions and Money*, **2019**, 59, 153-164	3.6	11

30	High frequency trading strategies, market fragility and price spikes: an agent based model perspective. *Annals of Operations Research*, **2019**, 282, 217-244	3.2	10
29	Stylized facts of intraday precious metals. *PLoS ONE*, **2017**, 12, e0174232	3.7	10
28	HIGH-FREQUENCY EXCHANGE-RATE PREDICTION WITH AN ARTIFICIAL NEURAL NETWORK. *Intelligent Systems in Accounting, Finance and Management*, **2012**, 19, 170-178	2.5	9
27	Sampling frequency and the performance of different types of technical trading rules. *Finance Research Letters*, **2017**, 22, 136-139	8.1	8
26	Time is money: Costing the impact of duration misperception in market prices. *European Journal of Operational Research*, **2016**, 255, 397-410	5.6	8
25	Estimating the impact of the Internet of Things on productivity in Europe. *Heliyon*, **2020**, 6, e03935	3.6	7
24	Performance-weighted ensembles of random forests for predicting price impact. *Quantitative Finance*, **2015**, 15, 1823-1835	1.6	6
23	Political uncertainty and the 2012 US presidential election: A cointegration study of prediction markets, polls and a stand-out expert. *International Review of Financial Analysis*, **2015**, 42, 162-171	6.7	6
22	Style analysis for diversified US equity funds. *Journal of Asset Management*, **2012**, 13, 170-185	1.1	6
21	The evolution of risk and bailout strategy in banking systems. *Physica A: Statistical Mechanics and Its Applications*, **2017**, 468, 109-118	3.3	5
20	The stylized facts of prediction markets: Analysis of price changes. *Physica A: Statistical Mechanics and Its Applications*, **2019**, 515, 159-170	3.3	5
19	The risk premium that never was: A fair value explanation of the volatility spread. *European Journal of Operational Research*, **2017**, 262, 370-380	5.6	4
18	Ultra-high-frequency lead–lag relationship and information arrival. *Quantitative Finance*, **2018**, 18, 725-735	1.6	4
17	It takes all sorts: A heterogeneous agent explanation for prediction market mispricing. *European Journal of Operational Research*, **2018**, 270, 556-569	5.6	4
16	Market structure and microstructure, in international interest rate futures markets. *Research in International Business and Finance*, **2010**, 24, 253-266	4.8	3
15	Predicting equity market price impact with performance weighted ensembles of random forests **2014**,		2
14	Private Information, Excessive Volatility and Intraday Empirical Regularities in the Spot Foreign Exchange Market. *SSRN Electronic Journal*, **2005**,	1	2
13	Chronotype, Risk and Time Preferences, and Financial Behaviour. *Algorithms*, **2018**, 11, 153	1.8	2

12	The impact of transaction costs on state-contingent claims mispricing. *Finance Research Letters*, **2017**, 23, 174-178	8.1	1
11	Statistical properties of volume and calendar effects in prediction markets. *Physica A: Statistical Mechanics and Its Applications*, **2019**, 523, 1150-1160	3.3	1
10	Payment prioritisation and liquidity risk in collateralised interbank payment systems. *Journal of International Financial Markets, Institutions and Money*, **2016**, 41, 139-150	3.6	1
9	Optimal portfolio selection in nonlinear arbitrage spreads. *European Journal of Finance*, **2013**, 19, 206-227	1.5	1
8	Structural changes, bid‐ask spread composition and tick size in inter-bank futures trading. *European Journal of Finance*, **2011**, 17, 285-306	1.5	1
7	Optimal asset allocation using a combination of implied and historical information. *International Review of Financial Analysis*, **2020**, 67, 101419	6.7	1
6	Signal Diffusion Mapping: Optimal Forecasting with Time-Varying Lags. *Journal of Forecasting*, **2016** , 35, 70-85	2.1	1
5	The temporal evolution of mispricing in prediction markets. *Finance Research Letters*, **2019**, 29, 303-307	8.1	0
4	Stock-ADR Arbitrage: Microstructure Risk. *Journal of International Financial Markets, Institutions and Money*, **2019**, 63, 101132	3.6	
3	Complementary or contradictory? Combining returns-based and characteristics-based investment style analysis. *Journal of Asset Management*, **2013**, 14, 423-438	1.1	
2	The Components of Electronic Inter-Dealer Spot FX Bid-Ask Spreads. *Journal of Business Finance and Accounting*, **2007**, 34, 070702033426004-???	2.1	
1	Growth and collapse: an agent-based banking model of endogenous leverage cycles and financial contagion. *International Journal of Computational Economics and Econometrics*, **2018**, 8, 370	0.4	