Frank Joseph McGroarty

List of Publications by Year
in descending order

48 papers	1,097 citations	471061 17 h-index	433756 31 g-index
49 all docs	49 docs citations	49 times ranked	875 citing authors

#	Article	IF	Citations
1	Are stock markets really efficient? Evidence of the adaptive market hypothesis. International Review of Financial Analysis, 2016, 47, 39-49.	3.1	111
2	Automated trading with performance weighted random forests and seasonality. Expert Systems With Applications, 2014, 41, 3651-3661.	4.4	108
3	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.	3.1	104
4	Do emerging markets become more efficient as they develop? Long memory persistence in equity indices. Emerging Markets Review, 2014, 18, 45-61.	2.2	100
5	The intraday dynamics of bitcoin. Research in International Business and Finance, 2019, 49, 71-81.	3.1	73
6	Election uncertainty, economic policy uncertainty and financial market uncertainty: A prediction market analysis. Journal of Banking and Finance, 2020, 110, 105684.	1.4	71
7	Future directions in international financial integration research - A crowdsourced perspective. International Review of Financial Analysis, 2018, 55, 35-49.	3.1	49
8	Coordination and payment mechanisms for electric vehicle aggregators. Applied Energy, 2018, 212, 185-195.	5.1	43
9	A comparison of multitask and single task learning with artificial neural networks for yield curve forecasting. Expert Systems With Applications, 2019, 119, 362-375.	4.4	35
10	More heat than light: Investor attention and bitcoin price discovery. International Review of Financial Analysis, 2020, 69, 101459.	3.1	31
11	The role of private information in return volatility, bidâ€“ask spreads and price levels in the foreign exchange market. Journal of International Financial Markets, Institutions and Money, 2009, 19, 387-401.	2.1	29
12	High frequency trading strategies, market fragility and price spikes: an agent based model perspective. Annals of Operations Research, 2019, 282, 217-244.	2.6	29
13	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.	2.1	27
14	Social Machines: How Recent Technological Advances have Aided Financialisation. Journal of Information Technology, 2017, 32, 234-250.	2.5	26
15	Estimating the impact of the Internet of Things on productivity in Europe. Heliyon, 2020, 6, e03935.	1.4	26
16	Does intraday technical trading have predictive power in precious metal markets?. Journal of International Financial Markets, Institutions and Money, 2018, 52, 102-113.	2.1	22
17	The Brexit vote and currency markets. Journal of International Financial Markets, Institutions and Money, 2019, 59, 153-164.	2.1	18
18	Ultraâ€Highâ€Frequency Algorithmic Arbitrage Across International Index Futures. Journal of Forecasting, 2014, 33, 391-408.	1.6	17

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19	HIGHâ€FREQUENCY EXCHANGEâ€RATE PREDICTION WITH AN ARTIFICIAL NEURAL NETWORK. Intelligent Systems in Accounting, Finance and Management, 2012, 19, 170-178.	2.8	16
20	Performance-weighted ensembles of random forests for predicting price impact. Quantitative Finance, 2015, 15, 1823-1835.	0.9	16
21	Microstructure effects, bidâ€“ask spreads and volatility in the spot foreign exchange market pre and post-EMU. Global Finance Journal, 2006, 17, 23-49.	2.8	15
22	Stylized facts of intraday precious metals. PLoS ONE, 2017, 12, e0174232.	1.1	14
23	Time is money: Costing the impact of duration misperception in market prices. European Journal of Operational Research, 2016, 255, 397-410.	3.5	12
24	Sampling frequency and the performance of different types of technical trading rules. Finance Research Letters, 2017, 22, 136-139.	3.4	12
25	Ultra-high-frequency leadâ€“lag relationship and information arrival. Quantitative Finance, 2018, 18, 725-735.	0.9	9
26	The stylized facts of prediction markets: Analysis of price changes. Physica A: Statistical Mechanics and Its Applications, 2019, 515, 159-170.	1.2	9
27	Style analysis for diversified US equity funds. Journal of Asset Management, 2012, 13, 170-185.	0.7	8
28	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.	3.1	8
29	It takes all sorts: A heterogeneous agent explanation for prediction market mispricing. European Journal of Operational Research, 2018, 270, 556-569.	3.5	8
30	The Components of Electronic Interâ€Dealer Spot FX Bidâ€Ask Spreads. Journal of Business Finance and Accounting, 2007, 34, 1635-1650.	1.5	7
31	Predicting equity market price impact with performance weighted ensembles of random forests. , 2014, , .		7
32	The risk premium that never was: A fair value explanation of the volatility spread. European Journal of Operational Research, 2017, 262, 370-380.	3.5	7
33	The evolution of risk and bailout strategy in banking systems. Physica A: Statistical Mechanics and Its Applications, 2017, 468, 109-118.	1.2	6
34	Market structure and microstructure, in international interest rate futures markets. Research in International Business and Finance, 2010, 24, 253-266.	3.1	3
35	Chronotype, Risk and Time Preferences, and Financial Behaviour. Algorithms, 2018, 11, 153.	1.2	3
36	The temporal evolution of mispricing in prediction markets. Finance Research Letters, 2019, 29, 303-307.	3.4	3

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37	Statistical properties of volume and calendar effects in prediction markets. Physica A: Statistical Mechanics and Its Applications, 2019, 523, 1150-1160.	1.2	3
38	Private Information, Excessive Volatility and Intraday Empirical Regularities in the Spot Foreign Exchange Market. SSRN Electronic Journal, 2005, , .	0.4	2
39	The impact of transaction costs on state-contingent claims mispricing. Finance Research Letters, 2017, 23, 174-178.	3.4	2
40	Artificial Neural Networks in Fixed Income Markets for Yield Curve Forecasting. SSRN Electronic Journal, 0, , .	0.4	2
41	Optimal asset allocation using a combination of implied and historical information. International Review of Financial Analysis, 2020, 67, 101419.	3.1	2
42	Structural changes, bidâ€"ask spread composition and tick size in inter-bank futures trading. European Journal of Finance, 2011, 17, 285-306.	1.7	1
43	Optimal portfolio selection in nonlinear arbitrage spreads. European Journal of Finance, 2013, 19, 206-227.	1.7	1
44	Signal Diffusion Mapping: Optimal Forecasting with Timeâ€Varying Lags. Journal of Forecasting, 2016, 35, 70-85.	1.6	1
45	Payment prioritisation and liquidity risk in collateralised interbank payment systems. Journal of International Financial Markets, Institutions and Money, 2016, 41, 139-150.	2.1	1
46	Complementary or contradictory? Combining returns-based and characteristics-based investment style analysis. Journal of Asset Management, 2013, 14, 423-438.	0.7	0
47	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.	0.1	0
48	Stock-ADR Arbitrage: Microstructure Risk. Journal of International Financial Markets, Institutions and Money, 2019, 63, 101132.	2.1	0