Robert W Faff

List of Publications by Citations

Source: https://exaly.com/author-pdf/893867/robert-w-faff-publications-by-citations.pdf
Version: 2024-04-28

The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

321 papers	6,836 citations	43 h-index	70 g-index
349 ext. papers	8,564 ext. citations	2.1 avg, IF	6.43 L-index

#	Paper	IF	Citations
321	Does oil move equity prices? A global view. *Energy Economics*, **2008**, 30, 986-997	8.3	328
320	Does board structure in banks really affect their performance?. *Journal of Banking and Finance*, **2013**, 37, 1573-1589	2.6	294
319	Corporate Sustainability Performance and Idiosyncratic Risk: A Global Perspective. *Financial Review*, **2009**, 44, 213-237	1.3	288
318	An evaluation of volatility forecasting techniques. *Journal of Banking and Finance*, **1996**, 20, 419-438	2.6	256
317	Do Precious Metals Shine? An Investment Perspective. *Financial Analysts Journal*, **2006**, 62, 98-106	1.5	235
316	Oil price risk and the Australian stock market. *Energy Economics*, **1999**, 4, 69-87		201
315	The national market impact of sovereign rating changes. *Journal of Banking and Finance*, **2004**, 28, 233-250	2.6	164
314	Does Simple Pairs Trading Still Work?. *Financial Analysts Journal*, **2010**, 66, 83-95	1.5	108
313	Time-Varying Beta Risk of Australian Industry Portfolios: A Comparison of Modelling Techniques. *Australian Journal of Management*, **1998**, 23, 1-22	2.6	103
312	Revisiting the Vexing Question: Does Superior Corporate Social Performance Lead to Improved Financial Performance?. *Australian Journal of Management*, **2009**, 34, 21-49	2.6	98
311	Canonical vine copulas in the context of modern portfolio management: Are they worth it?. *Journal of Banking and Finance*, **2013**, 37, 3085-3099	2.6	89
310	Variations in sovereign credit quality assessments across rating agencies. *Journal of Banking and Finance*, **2010**, 34, 1327-1343	2.6	89
309	Asset Pricing and the Illiquidity Premium. *Financial Review*, **2005**, 40, 429-458	1.3	84
308	CEO overconfidence and corporate debt maturity. *Journal of Corporate Finance*, **2016**, 36, 93-110	3.7	80
307	Impact of board size and board diversity on firm value: Australian evidence. *Corporate Ownership and Control*, **2007**, 4, 24-32	0.6	79
306	Time Varying Beta Risk: An Analysis of Alternative Modelling Techniques. *Journal of Business Finance and Accounting*, **2000**, 27, 523-554	2.1	76
305	An Examination of the Fama and French Three-Factor Model Using Commercially Available Factors. *Australian Journal of Management*, **2001**, 26, 1-17	2.6	74

304	The power of bad: The negativity bias in Australian consumer sentiment announcements on stock returns. *Journal of Banking and Finance*, **2011**, 35, 1239-1249	2.6	68
303	An exploratory investigation of the relation between risk tolerance scores and demographic characteristics. *Journal of Multinational Financial Management*, **2003**, 13, 483-502	3.2	67
302	On The Determinants of Derivative Usage by Australian Companies. *Australian Journal of Management*, **2002**, 27, 1-24	2.6	67
301	A multi-country study of power ARCH models and national stock market returns. *Journal of International Money and Finance*, **2000**, 19, 377-397	2.2	66
300	Do corporate policies follow a life-cycle?. *Journal of Banking and Finance*, **2016**, 69, 95-107	2.6	65
299	ARE PAIRS TRADING PROFITS ROBUST TO TRADING COSTS?. *Journal of Financial Research*, **2012**, 35, 261-287	1	65
298	Fifty years of finance research in the Asia Pacific Basin. *Accounting and Finance*, **2014**, 54, 335-363	1.9	64
297	Are the Fama-French Factors Proxying Default Risk?. *Australian Journal of Management*, **2007**, 32, 223-249	2.6	61
296	The form of time variation of systematic risk: some Australian evidence. *Applied Financial Economics* , **1992**, 2, 191-198		59
295	The profitability of pairs trading strategies: distance, cointegration and copula methods. *Quantitative Finance*, **2016**, 16, 1541-1558	1.6	58
294	An investigation into the role of liquidity in asset pricing: Australian evidence. *Pacific-Basin Finance Journal*, **2003**, 11, 555-572	2.4	53
293	A simple test of the Fama and French model using daily data: Australian evidence. *Applied Financial Economics*, **2004**, 14, 83-92		52
292	A simple template for pitching research. *Accounting and Finance*, **2015**, 55, 311-336	1.9	51
291	Asymmetry in return and volatility spillover between equity and bond markets in Australia. *Pacific-Basin Finance Journal*, **2010**, 18, 272-289	2.4	51
290	Macroeconomic news announcements and the role of expectations: evidence for US bond, stock and foreign exchange markets. *Journal of Multinational Financial Management*, **2004**, 14, 217-232	3.2	51
289	TIME STATIONARITY OF SYSTEMATIC RISK: SOME AUSTRALIAN EVIDENCE. *Journal of Business Finance and Accounting*, **1992**, 19, 253-270	2.1	51
288	An analysis of asymmetry in foreign currency exposure of the Australian equities market. *Journal of Multinational Financial Management*, **2000**, 10, 133-159	3.2	49
287	Corporate philanthropy: Insights from the 2008 Wenchuan Earthquake in China. *Pacific-Basin Finance Journal*, **2012**, 20, 363-377	2.4	47

286	Can the use of foreign currency derivatives explain variations in foreign exchange exposure?: Evidence from Australian companies. *Journal of Multinational Financial Management*, **2003**, 13, 193-215	3.2	47
285	Deviation from target capital structure, cost of equity and speed of adjustment. *Journal of Corporate Finance*, **2016**, 39, 99-120	3.7	46
284	Corporate social responsibility and CEO compensation revisited: Do disaggregation, market stress, gender matter?. *Journal of Economics and Business*, **2014**, 72, 84-103	1.3	44
283	ON THE LINKAGE BETWEEN FINANCIAL RISK TOLERANCE AND RISK AVERSION. *Journal of Financial Research*, **2008**, 31, 1-23	1	44
282	New insights into the impact of the introduction of futures trading on stock price volatility. *Journal of Futures Markets*, **2001**, 21, 237-255	2.1	44
281	Liquidity and stock returns in Japan: New evidence. *Pacific-Basin Finance Journal*, **2010**, 18, 90-115	2.4	43
280	Rights offerings, takeup, renounceability, and underwriting status. *Journal of Financial Economics*, **2008**, 89, 328-346	6.6	43
279	An examination of Australian equity trusts for selectivity and market timing performance. *Journal of Multinational Financial Management*, **1999**, 9, 387-402	3.2	43
278	Profiling socially responsible investors: Australian evidence. *Australian Journal of Management*, **2012**, 37, 189-209	2.6	41
277	Stock salience and the asymmetric market effect of consumer sentiment news. *Journal of Banking and Finance*, **2012**, 36, 3289-3301	2.6	39
276	The Market Impact of Relative Agency Activity in the Sovereign Ratings Market. *Journal of Business Finance and Accounting*, **2010**, 37, 1309-1347	2.1	38
275	Stability, Asymmetry and Seasonality of Fund Performance: An Analysis of Australian Multi-sector Managed Funds. *Journal of Business Finance and Accounting*, **2004**, 31, 539-578	2.1	38
274	Individual financial risk tolerance and the global financial crisis. *Accounting and Finance*, **2015**, 55, 165-185	1.9	37
273	New evidence on the relation between stock liquidity and measures of trading activity. *International Review of Financial Analysis*, **2010**, 19, 181-192	6.7	37
272	A multifactor model of gold industry stock returns: evidence from the Australian equity market. *Applied Financial Economics*, **1998**, 8, 21-28		37
271	Investigating the Performance of Alternative Default-Risk Models: Option-Based Versus Accounting-Based Approaches. *Australian Journal of Management*, **2006**, 31, 207-234	2.6	36
270	Diamonds vs. precious metals: What shines brightest in your investment portfolio?. *International Review of Financial Analysis*, **2016**, 43, 1-14	6.7	35
269	Gold factor exposures in international asset pricing. *Journal of International Financial Markets, Institutions and Money*, **2003**, 13, 271-289	3.6	35

268	A Multivariate Test of a Dual-Beta CAPM: Australian Evidence. *Financial Review*, **2001**, 36, 157-174	1.3	32
267	Corporate governance, firm value and risk: Past, present, and future. *Pacific-Basin Finance Journal*, **2015**, 35, 1-12	2.4	31
266	Enhancing mean‐variance portfolio selection by modeling distributional asymmetries. *Journal of Economics and Business*, **2016**, 85, 49-72	1.3	31
265	Market conditions and the optimal IPO allocation mechanism in China. *Pacific-Basin Finance Journal*, **2007**, 15, 121-139	2.4	31
264	Correlations, business cycles and integration. *Journal of International Financial Markets, Institutions and Money*, **1999**, 9, 75-95	3.6	31
263	The relation between R&D intensity and future market returns: does expensing versus capitalization matter?. *Review of Quantitative Finance and Accounting*, **2007**, 29, 25-51	1.7	30
262	International evidence on the determinants of foreign exchange rate exposure of multinational corporations. *Journal of International Business Studies*, **2005**, 36, 539-558	8.5	30
261	The Determinants of Conditional Autocorrelation in Stock Returns. *Journal of Financial Research*, **2003**, 26, 259-274	1	28
260	Induced persistence or reversals in fund performance?: the effect of survivorship bias. *Applied Financial Economics*, **2001**, 11, 119-126		28
259	Liquidity in asset pricing: New Australian evidence using low-frequency data. *Australian Journal of Management*, **2013**, 38, 375-400	2.6	27
258	Bias correction in the estimation of dynamic panel models in corporate finance. *Journal of Corporate Finance*, **2014**, 25, 494-513	3.7	26
257	Herding Behavior and Rating Convergence among Credit Rating Agencies: Evidence from the Subprime Crisis*. *Review of Finance*, **2015**, 19, 1703-1731	3.5	26
256	An ordered response model of test cricket performance. *Applied Economics*, **2002**, 34, 2353-2365	1.6	26
255	Beta stability and portfolio formation. *Pacific-Basin Finance Journal*, **1994**, 2, 463-479	2.4	26
254	Are excess cash holdings more valuable to firms in times of crisis? Financial constraints and governance matters. *Pacific-Basin Finance Journal*, **2017**, 45, 157-173	2.4	24
253	An investigation of the robustness of the day-of-the-week effect in Australia. *Applied Financial Economics*, **1994**, 4, 99-110		24
252	An examination of the effects of major political change on stock market volatility: the South African experience. *Journal of International Financial Markets, Institutions and Money*, **1997**, 7, 255-275	3.6	23
251	Further Evidence on the Corporate Use of Derivatives in Australia: The Case of Foreign Currency and Interest Rate Instruments. *Australian Journal of Management*, **2003**, 28, 307-317	2.6	23

250	Do futures-based strategies enhance dynamic portfolio insurance?. *Journal of Futures Markets*, **2004**, 24, 591-608	2.1	23
249	Predicting corporate bankruptcy: What matters?. *International Review of Economics and Finance*, **2019**, 62, 1-19	2.8	22
248	An Empirical Study of the World Price of Sustainability. *Journal of Business Ethics*, **2013**, 114, 297-310	4.3	22
247	Pitching Research. *SSRN Electronic Journal*, **2014**,	1	22
246	Complete markets, informed trading and equity option introductions. *Journal of Banking and Finance*, **2005**, 29, 1359-1384	2.6	22
245	Nonlinear linkages between financial risk tolerance and demographic characteristics. *Applied Economics Letters*, **2009**, 16, 1329-1332	1	21
244	Management earnings forecasts in a continuous disclosure environment. *Pacific Accounting Review*, **2007**, 19, 5-30	1.8	21
243	Derivative activities and Asia-Pacific banks□interest rate and exchange rate exposures. *Journal of International Financial Markets, Institutions and Money*, **2009**, 19, 16-32	3.6	20
242	Factors or Characteristics? That is the Question. *Pacific Accounting Review*, **2006**, 18, 21-46	1.8	20
241	An empirical analysis of hedge fund performance: The case of Australian hedge funds industry. *Journal of Multinational Financial Management*, **2005**, 15, 377-393	3.2	20
240	GARCH modelling of individual stock data: the impact of censoring, firm size and trading volume. *Journal of International Financial Markets, Institutions and Money*, **2001**, 11, 215-222	3.6	20
239	Default risk and equity returns: Australian evidence. *Pacific-Basin Finance Journal*, **2009**, 17, 580-593	2.4	19
238	Short-term contrarian investing□s it profitable? □Yes and No. *Journal of Multinational Financial Management*, **2003**, 13, 385-404	3.2	19
237	Creating Fama and French Factors with Style. *Financial Review*, **2003**, 38, 311-322	1.3	19
236	What□s in a Name? Evidence on Corporate Name Changes from the Australian Capital Market. *Pacific Accounting Review*, **2004**, 16, 57-76	1.8	19
235	An Investigation of the Impact of Interest Rates and Interest Rate Volatility on Australian Financial Sector Stock Return Distributions. *Journal of Business Finance and Accounting*, **2005**, 32, 1001-1031	2.1	19
234	The use of domestic and world market indexes in the estimation of time-varying betas. *Journal of Multinational Financial Management*, **2000**, 10, 91-106	3.2	19
233	A LIKELIHOOD RATIO TEST OF THE ZERO-BETA CAPM IN AUSTRALIAN EQUITY RETURNS. *Accounting and Finance*, **1991**, 31, 88-95	1.9	19

232	A Comparative Analysis of the Investment Characteristics of Alternative Gold Assets. *Abacus*, **2014**, 50, 76-92	1.5	18
231	The Global Financial Crisis: some attributes and responses. *Accounting and Finance*, **2012**, 52, 1-7	1.9	18
230	Do high and low-ranked sustainability stocks perform differently?. *International Journal of Accounting and Information Management*, **2013**, 21, 116-132	3	18
229	Fund Size, Transaction Costs and Performance: Size Matters!. *Australian Journal of Management*, **2009**, 34, 73-96	2.6	18
228	Individualistic cultures and crash risk. *European Financial Management*, **2019**, 25, 622-654	1.7	18
227	Financial constraints and dividend policy. *Australian Journal of Management*, **2016**, 41, 484-507	2.6	17
226	New evidence on national culture and bank capital structure. *Pacific-Basin Finance Journal*, **2018**, 50, 41-64	2.4	17
225	The sensitivity of Australian industry equity returns to a gold price factor. *Accounting and Finance*, **1998**, 38, 223-244	1.9	17
224	Exchange rate exposure, foreign currency derivatives and the introduction of the euro: French evidence. *International Review of Economics and Finance*, **2007**, 16, 563-577	2.8	17
223	The pricing of foreign exchange risk in the Australian equities market. *Pacific-Basin Finance Journal*, **2002**, 10, 77-95	2.4	17
222	Some additional Australian evidence on the day-of-the-week effect. *Applied Economics Letters*, **1999**, 6, 247-249	1	17
221	FINANCIAL MARKET DEREGULATION AND BANK RISK: TESTING FOR BETA INSTABILITY*. *Australian Economic Papers*, **1995**, 34, 180-199	1	17
220	An investigation of the asymmetric link between credit re-ratings and corporate financial decisions: Flicking the switch with financial flexibility. *Journal of Corporate Finance*, **2014**, 29, 37-57	3.7	16
219	Market discipline and bank risk taking. *Australian Journal of Management*, **2014**, 39, 327-350	2.6	16
218	Women and risk tolerance in an aging world. *International Journal of Accounting and Information Management*, **2011**, 19, 100-117	3	16
217	Rights Offerings, Subscription Period, Shareholder Takeup, and Liquidity. *Journal of Financial and Quantitative Analysis*, **2012**, 47, 213-239	2.7	16
216	Testing the conditional CAPM and the effect of intervaling: A note. *Pacific-Basin Finance Journal*, **1997**, 5, 527-537	2.4	16
215	An International Investigation of the Factors that Determine Conditional Gold Betas. *Financial Review*, **2004**, 39, 473-488	1.3	16

214	Pitching Research for Engagement and Impact. *SSRN Electronic Journal*, **2016**,	1	16
213	Disciplinary tools and bank risk exposure. *Pacific-Basin Finance Journal*, **2014**, 26, 37-64	2.4	15
212	Uncovering the asymmetric linkage between financial derivatives and firm value The case of oil and gas exploration and production companies. *Energy Economics*, **2014**, 45, 340-352	8.3	15
211	Is default risk priced in Australian equity? Exploring the role of the business cycle. *Australian Journal of Management*, **2011**, 36, 217-246	2.6	15
210	Accounting Competencies and the Changing Role of Accountants in Emerging Economies: The Case of Romania. *Accounting in Europe*, **2011**, 8, 155-184	2.3	15
209	Evidence of feedback trading with Markov switching regimes. *Review of Quantitative Finance and Accounting*, **2008**, 30, 133-151	1.7	15
208	Foreign debt and financial hedging: Evidence from Australia. *International Review of Economics and Finance*, **2006**, 15, 184-201	2.8	15
207	Forecasting stock market volatility: Further international evidence. *European Journal of Finance*, **2006**, 12, 171-188	1.5	15
206	The relationship between implied volatility and autocorrelation. *International Journal of Managerial Finance*, **2007**, 3, 191-196	1.5	15
205	An integrated multi-model credit rating system for private firms. *Review of Quantitative Finance and Accounting*, **2006**, 27, 311-340	1.7	15
204	A Test of a Two-Factor Market and Oil Pricing Model. *Pacific Accounting Review*, **2000**, 12, 61-77	1.8	15
203	Pitching Research: A Reverse-Engineer 'Sparring' Experiment with UQ Summer Research Scholars. *SSRN Electronic Journal*,	1	15
202	Are the Fama French factors proxying news related to GDP growth? The Australian evidence. *Review of Quantitative Finance and Accounting*, **2009**, 33, 141-158	1.7	14
201	Analysing the performance of managed funds using the wavelet multiscaling method. *Review of Quantitative Finance and Accounting*, **2008**, 31, 55-70	1.7	14
200	Firm Size and the Information Content of Annual Earnings Announcements: Australian Evidence. *Journal of Business Finance and Accounting*, **2005**, 32, 211-253	2.1	14
199	Tactical Asset Allocation: Australian Evidence. *Australian Journal of Management*, **2005**, 30, 261-282	2.6	14
198	Modelling the Equity Beta Risk of Australian Financial Sector Companies. *Australian Economic Papers*, **2000**, 39, 301-311	1	14
197	Pitching Research: A Pilot Experiment with UQ Winter Scholars. *SSRN Electronic Journal*,	1	14

196	Mapping 'Pitching Research' Tasks into the RSD7 Framework: A Pedagogic Perspective. *SSRN Electronic Journal*, **2016**,	1	14
195	Pitching Research Lite: A Reverse-Engineering Strategy for Finding a New Research Direction. *SSRN Electronic Journal*, **2017**,	1	13
194	The influence of time, seasonality and market state on momentum: insights from the Australian stock market. *Applied Financial Economics*, **2010**, 20, 1547-1563		13
193	An investigation into the extent of beta instability in the Singapore stock market. *Pacific-Basin Finance Journal*, **1998**, 6, 87-101	2.4	13
192	A Multivariate Test of an Equilibrium APT with Time Varying Risk Premia in the Australian Equity Market. *Australian Journal of Management*, **1993**, 17, 233-258	2.6	13
191	Motivating Postgrad Research Students to Pitch Their Ideas: What Have We Learned from 'Pitching Research' Competitions at UQ?. *SSRN Electronic Journal*,	1	13
190	Pitching Research Evolution: An Illustrative Example on the Topic of 'Innovation and Financial Dependence'. *SSRN Electronic Journal*, **2016**,	1	13
189	Hitting SKEW for SIX. *Economic Modelling*, **2017**, 64, 449-464	3.4	12
188	Financial constraints and stock returns Evidence from Australia. *Pacific-Basin Finance Journal*, **2010**, 18, 306-318	2.4	12
187	Deal or No Deal, That is the Question: The Impact of Increasing Stakes and Framing Effects on Decision-Making under Risk. *International Review of Finance*, **2009**, 9, 27-50	1	12
186	The equity and efficiency of the Australian share market with respect to director trading. *Accounting Research Journal*, **2010**, 23, 5-19	1.3	12
185	Estimating the performance attributes of Australian multi-sector managed funds within a dynamic Kalman filter framework. *International Review of Financial Analysis*, **2008**, 17, 998-1011	6.7	12
184	U.S. Banking Sector Risk in an Era of Regulatory Change: A Bivariate GARCH Approach. *Review of Quantitative Finance and Accounting*, **2000**, 14, 17-43	1.7	12
183	An Empirical Test of the Arbitrage Pricing Theory on Australian Stock Returns 1974-85. *Accounting and Finance*, **1988**, 28, 23-43	1.9	12
182	Fantasy Pitching III: UQ Summer Research Scholars the Role of 'Money' in the 21st Century. *SSRN Electronic Journal*,	1	12
181	Fantasy Pitching. *SSRN Electronic Journal*, **2016**,	1	12
180	A Snowballingg Pedagogic Strategy for Pitching Research: An Illustrative Example in Finance. *SSRN Electronic Journal*, **2017**,	1	11
179	Are firms hedging or speculating? The relationship between financial derivatives and firm risk. *Applied Financial Economics*, **2010**, 20, 827-843		11

178	On the estimation and comparison of short-rate models using the generalised method of moments. *Journal of Banking and Finance*, **2006**, 30, 3131-3146	2.6	11
177	On the Choice of Superannuation Funds in Australia. *Journal of Financial Services Research*, **2006**, 29, 255-279	0.9	11
176	The Impact of Stock Index Futures Trading on Daily Returns Seasonality: A Multicountry Study. *The Journal of Business*, **2002**, 75, 95-125		11
175	The Financial Performance of Socially Responsible Investments: Insights from the Intertemporal CAPM. *Journal of Business Ethics*, **2017**, 146, 353-364	4.3	10
174	Injecting liquidity into liquidity research. *Pacific-Basin Finance Journal*, **2015**, 35, 533-540	2.4	10
173	Exploring the Moderating Role of Growth Options on the Relation between Board Characteristics and Management Earnings Forecasts. *Corporate Governance: an International Review*, **2013**, 21, 314-333	2	10
172	Does the type of derivative instrument used by companies impact firm value?. *Applied Economics Letters*, **2010**, 17, 681-683	1	10
171	Testing for asymmetric effects in the accrual anomaly using piecewise linear regressions. *Pacific Accounting Review*, **2009**, 21, 5-25	1.8	10
170	Exploring the economic rationale of extremes in GARCH generated betas The case of U.S. banks. *Quarterly Review of Economics and Finance*, **2000**, 40, 85-106	2.6	10
169	An examination of the relationship between Australian industry equity returns and expected inflation. *Applied Economics*, **1999**, 31, 915-933	1.6	10
168	The "Pitching Research" Concept: 2015, a Year in Review. *SSRN Electronic Journal*,	1	10
167	Learning from 'Pitching Research' Competition Winners: Insights and Reflections. *SSRN Electronic Journal*,	1	10
166	Labor unions and corporate financial leverage: The bargaining device versus crowding-out hypotheses. *Journal of Financial Intermediation*, **2019**, 37, 28-44	3.8	10
165	Book of Pitches: UQAPS 2016 Pitching Research Competition Final. *SSRN Electronic Journal*, **2017**,	1	9
164	Diminishing marginal returns from R&D investment: evidence from manufacturing firms. *Applied Economics*, **2013**, 45, 611-622	1.6	9
163	The role of board gender on the profitability of insider trading. *International Journal of Accounting and Information Management*, **2014**, 22, 180-193	3	9
162	Does Risk Aversion Vary with Decision-Frame? An Empirical Test Using Recent Game Show Data. *Review of Behavioral Finance*, **2009**, 1, 44-61	1	9
161	Modeling conditional return autocorrelation. *International Review of Financial Analysis*, **2005**, 14, 23-42	6.7	9

160	Asia Pacific banks' derivative and risk management disclosures. *Asian Review of Accounting*, **2005**, 13, 15-44	1.1	9
159	PoW! Using Social Media to Leverage Research Visibility Pitch of the Weekk Posts in LinkedIn. *SSRN Electronic Journal*, **2017**,	1	8
158	A new test of the relationship between regulatory change in financial markets and the stability of beta risk of depository institutions. *Journal of Banking and Finance*, **1997**, 21, 197-219	2.6	8
157	Alternative beta risk estimators in cases of extreme thin trading: Canadian evidence. *Applied Financial Economics*, **2005**, 15, 1251-1258		8
156	The intra-industry impact of special dividend announcements: contagion versus competition. *Journal of Multinational Financial Management*, **2004**, 14, 369-385	3.2	8
155	MODELING THE RISK AND RETURN RELATION CONDITIONAL ON MARKET VOLATILITY AND MARKET CONDITIONS. *International Journal of Theoretical and Applied Finance*, **2005**, 08, 75-95	0.5	8
154	A test of the stability of exchange rate risk: Evidence from the Australian equities market. *Global Finance Journal*, **2001**, 12, 179-203	1.6	8
153	UQ Summer Research Scholar Program: Insights and Reflections from the Pitching Research 'I-TEMPLATES' Team. *SSRN Electronic Journal*,	1	8
152	Increasing the Discoverability of Non-English Language Research Papers: A Reverse-Engineering Application of the Pitching Research Template. *SSRN Electronic Journal*,	1	8
151	Fantasy Pitching **2017**, 16, 360-379		8
150	Applications of Pitching Research In an Emerging Economies Research Journal: Insights and Reflections. *Journal of Sustainable Business and Management Solutions in Emerging Economies*, **2018**, 23, 1	0.6	8
149	Trusting Clients Financial Risk Tolerance Survey Scores. *Financial Analysts Journal*, **2019**, 75, 91-104	1.5	7
148	Do Sovereign Re-Ratings Destabilize Equity Markets during Financial Crises? New Evidence from Higher Return Moments. *Journal of Business Finance and Accounting*, **2015**, 42, 777-799	2.1	7
147	Asymmetry and time variation in exchange rate exposure. *International Journal of Commerce and Management*, **2010**, 20, 276-295		7
146	The asymmetric impact of consumer sentiment announcements on Australian foreign exchange rates. *Australian Journal of Management*, **2011**, 36, 387-403	2.6	7
145	Do Derivatives Have a Role in the Risk-Shifting Behaviour of Fund Managers?. *Australian Journal of Management*, **2007**, 32, 271-292	2.6	7
144	Investigating performance benchmarks in the context of international trusts: Australian evidence. *Applied Financial Economics*, **2004**, 14, 631-644		7
143	International cross-listings towards more liquid markets: the impact on domestic firms. *Journal of Multinational Financial Management*, **2002**, 12, 365-390	3.2	7

142	A performance analysis of Australian international equity trusts. *Journal of International Financial Markets, Institutions and Money*, **2003**, 13, 69-84	3.6	7
141	Further evidence on the announcement effect of bonus shares in an imputation tax setting. *Global Finance Journal*, **2004**, 15, 147-170	1.6	7
140	A contemporary view of corporate finance theory, empirical evidence and practice. *Australian Journal of Management*, **2016**, 41, 662-686	2.6	7
139	Institutional investor horizon and bank risk-taking. *Journal of Corporate Finance*, **2021**, 66, 101794	3.7	7
138	Pitching Researchh: A Comprehensive Resource Center Supplement. *SSRN Electronic Journal*, **2017**,	1	6
137	Fantasy Pitching IV: Batman, Donald Duck, Fast Food, Superpowers, Self-Determination. *SSRN Electronic Journal*, **2017**,	1	6
136	What drives the commodity price beta of oil industry stocks?. *Energy Economics*, **2013**, 37, 1-15	8.3	6
135	Introduction: 50th Anniversary Issue of Accounting & Finance. *Accounting and Finance*, **2011**, 51, 1-1	1.9	6
134	The Information Content of Australian Managed Fund Ratings. *Journal of Business Finance and Accounting*, **2007**, 34, 1528-1547	2.1	6
133	Australian industry beta risk, the choice of market index and business cycles. *Applied Financial Economics*, **2000**, 10, 49-58		6
132	Beta and Return: Implications of Australia's Dividend Imputation Tax System. *Australian Journal of Management*, **2000**, 25, 245-260	2.6	6
131	Fantasy Pitching II: Star Wars vs. Pokemon vs. R&D vs. Uber. *SSRN Electronic Journal*,	1	6
130	Is Financial Flexibility a Priced Factor in the Stock Market?. *Financial Review*, **2019**, 54, 345-375	1.3	5
129	Yes, one-day international cricket 'in-play' trading strategies can be profitable!. *Journal of Banking and Finance*, **2015**, 61, S164-S176	2.6	5
128	New evidence on sovereign to corporate credit rating spill-overs. *International Review of Financial Analysis*, **2018**, 55, 209-225	6.7	5
127	A specialised volatility index for the new GICS sector - Real estate. *Economic Modelling*, **2018**, 70, 438-446	3.4	5
126	Non-nested tests of a GDP-augmented Fama-French model versus a conditional Fama-French model in the Australian stock market. *International Review of Economics and Finance*, **2014**, 29, 627-638	2.8	5
125	The Profitability of Pairs Trading Strategies: Distance, Cointegration, and Copula Methods. *SSRN Electronic Journal*, **2015**,	1	5

124	Competitive valuation effects of Australian IPOs. *International Review of Financial Analysis*, **2012**, 24, 74-83	6.7	5
123	ARE WATCH PROCEDURES A CRITICAL INFORMATIONAL EVENT IN THE CREDIT RATINGS PROCESS? AN EMPIRICAL INVESTIGATION. *Journal of Financial Research*, **2011**, 34, 617-640	1	5
122	Performance persistence in hedge funds: Australian evidence. *Journal of International Financial Markets, Institutions and Money*, **2010**, 20, 346-362	3.6	5
121	New Insights into Rights Offerings as Signals of Firm Quality: Evidence from Australia* **2009**, 21, 80-85		5
120	Feedback trading and the behavioural ICAPM: multivariate evidence across international equity and bond markets. *Applied Financial Economics*, **2011**, 21, 1665-1678		5
119	Reported earnings and analyst forecasts as competing sources of information: A new approach. *Australian Journal of Management*, **2012**, 37, 333-359	2.6	5
118	Determinants of bond spreads: evidence from credit derivatives of Australian firms. *Australian Journal of Management*, **2012**, 37, 29-46	2.6	5
117	FINANCIAL DEREGULATION AND RELATIVE RISK OF AUSTRALIAN INDUSTRY*. *Australian Economic Papers*, **1997**, 36, 308-320	1	5
116	Point and Figure charting: A computational methodology and trading rule performance in the S&P 500 futures market. *International Review of Financial Analysis*, **2008**, 17, 198-217	6.7	5
115	Asia-Pacific banks risk exposures: pre and post the Asian financial crisis. *Applied Financial Economics*, **2008**, 18, 431-449		5
114	Fortune Favours the Bold? Exploring Tournament Behavior among Australian Superannuation Funds. *Journal of Financial Services Research*, **2008**, 33, 205-220	0.9	5
113	Conditional performance evaluation and the relevance of money flows for Australian international equity funds. *Pacific-Basin Finance Journal*, **2006**, 14, 231-249	2.4	5
112	Maximizing futures returns using fixed fraction asset allocation. *Applied Financial Economics*, **2004**, 14, 1067-1073		5
111	ASYMMETRIC COVARIANCE, VOLATILITY, AND THE EFFECT OF NEWS. *Journal of Financial Research*, **2004**, 27, 393-413	1	5
110	Testing a two factor APT model on Australian industry equity portfolios: the effect of intervaling. *Applied Financial Economics*, **2001**, 11, 157-163		5
109	The intertemporal relationship between market return and variance: an Australian perspective. *Accounting and Finance*, **2001**, 41, 169-196	1.9	5
108	Pitching non-English language research: A dual-language application of the Pitching Research Framework **2018**, 12, 266-290		5
107	Merger and acquisition research in the Asia-Pacific region: A review of the evidence and future directions. *Research in International Business and Finance*, **2019**, 50, 267-278	4.8	4

106	Responsible science: Celebrating the 50-year legacy of using a registration-based framework. *Pacific-Basin Finance Journal*, **2019**, 56, 129-150	2.4	4
105	Pricing innovations in consumption growth: A re-evaluation of the recursive utility model. *Journal of Banking and Finance*, **2013**, 37, 4465-4475	2.6	4
104	The long- and short-run financial impacts of cross listing on Australian firms. *Australian Journal of Management*, **2013**, 38, 81-98	2.6	4
103	Mickey Mouse and the IDioT principle for assessing research contribution: discussion of Is the relationship between investment and conditional cash flow volatility ambiguous, asymmetric or both? *Accounting and Finance*, **2013**, 53, 949-960	1.9	4
102	Financial Inflexibility and the Value Premium. *International Review of Finance*, **2013**, 13, 327-344	1	4
101	Testing seasonality in the liquidityreturn relation: Japanese evidence. *Applied Economics Letters*, **2010**, 17, 951-954	1	4
100	Does Risk Aversion Vary with Decision-Frame? An Empirical Test Using Recent Game Show Data. *Review of Behavioral Finance*, **2009**, 1, 44-61	1	4
99	Tournament behavior in Australian superannuation funds: A non-parametric analysis. *Global Finance Journal*, **2009**, 19, 307-322	1.6	4
98	Corporate usage of financial derivatives, information asymmetry, and insider trading. *Journal of Futures Markets*, **2010**, 30, 25-47	2.1	4
97	Beta stability and monthly seasonal effects: evidence from the Australian capital market. *Applied Economics Letters*, **1997**, 4, 563-566	1	4
96	The empirical relationship between aggregate consumption and security prices in Australia. *Pacific-Basin Finance Journal*, **1998**, 6, 213-224	2.4	4
95	A test of the intertemporal CAPM in the Australian equity market. *Journal of International Financial Markets, Institutions and Money*, **1998**, 8, 175-188	3.6	4
94	Modelling return and conditional volatility exposures in global stock markets. *Review of Quantitative Finance and Accounting*, **2006**, 27, 125-142	1.7	4
93	An Investigation of the Relationship between Stated Fund Management Policy and Market Timing Ability. *Pacific Accounting Review*, **2003**, 15, 1-15	1.8	4
92	Sudden changes in property rights: the case of Australian native title. *Journal of Economic Behavior and Organization*, **2003**, 52, 427-442	1.6	4
91	Exchange rate sensitivity of Australian international equity funds. *Global Finance Journal*, **2003**, 14, 95-120	1.6	4
90	The relationship between exchange rate exposure, currency risk management and performance of international equity funds. *Pacific-Basin Finance Journal*, **2004**, 12, 333-357	2.4	4
89	An Investigation of Conditional Autocorrelation and Cross-Autocorrelation in Emerging Markets. *Review of Pacific Basin Financial Markets and Policies*, **2005**, 08, 467-499	0.5	4

88	Book of Pitches: UQAPS 2017 Pitching Research Competition Final. *SSRN Electronic Journal*,	1	4
87	The relationship between director independence, reputation and management earnings forecasts. *Corporate Ownership and Control*, **2008**, 6, 404-419	0.6	4
86	Does takeover competition affect acquisition choices and bidding firm performance? Australian evidence. *Accounting and Finance*, **2020**, 60, 3581-3619	1.9	4
85	Does the uncertainty of firm-level fundamentals help explain cross-sectional differences in liquidity commonality?. *Journal of Banking and Finance*, **2016**, 68, 153-161	2.6	4
84	Pitching research: qualitative cousinsand the extended family*Accounting and Finance*, **2020**, 60, 227-269	1.9	4
83	Pitching research for engagement and impact: a simple tool and illustrative examples. *Accounting and Finance*, **2021**, 61, 3329-3383	1.9	4
82	Institutional ownership and corporate risk-taking in Japanese listed firms. *Applied Economics*, **2021**, 53, 1899-1914	1.6	4
81	Does sophistication of the weighting scheme enhance the performance of long-short commodity portfolios?. *Journal of Empirical Finance*, **2020**, 58, 164-180	2.7	3
80	Short-selling pressure and last-resort debt finance: evidence from 144A high-yield risk-adjusted debt. *Accounting and Finance*, **2016**, 56, 1149-1185	1.9	3
79	Reprint of: Stock salience and the asymmetric market effect of consumer sentiment news. *Journal of Banking and Finance*, **2013**, 37, 4488-4500	2.6	3
78	Individual Financial Risk Tolerance and the Global Financial Crisis. *SSRN Electronic Journal*, **2012**,	1	3
77	A Comparative Analysis of the Investment Characteristics of Alternative Gold Assets. *SSRN Electronic Journal*, **2011**,	1	3
76	Trading volume and information asymmetry: routine versus nonroutine earnings announcements in Australia. *Applied Financial Economics*, **2009**, 19, 1737-1752		3
75	Do Australian hedge fund managers possess timing abilities?. *Applied Financial Economics*, **2009**, 19, 27-38		3
74	A note on beta forecasting. *Applied Economics Letters*, **1997**, 4, 77-78	1	3
73	Bank exposures to interest-rate risk: the case of the Australian banking industry. *Applied Economics Letters*, **1997**, 4, 737-739	1	3
72	The ex-date impact of special dividend announcements: A note. *International Review of Financial Analysis*, **2008**, 17, 635-643	6.7	3
71	Style drift and fund performance in up and down markets: Australian evidence. *Applied Economics Letters*, **2008**, 4, 395-398		3

70	EXPLORING THE LINK BETWEEN INFORMATION QUALITY AND SYSTEMATIC RISK. *Journal of Financial Research*, **2007**, 30, 335-353	1	3
69	Censoring and its impact on multivariate testing of the Capital Asset Pricing Model. *Applied Financial Economics*, **2004**, 14, 413-420		3
68	Forecasting Stock Market Volatility: Evidence From Fourteen Countries. *SSRN Electronic Journal*, **2002**,	1	3
67	A FURTHER EXAMINATION OF THE PRICE AND VOLATILITY IMPACT OF STOCK DIVIDENDS AT EX-DATES*. *Australian Economic Papers*, **2005**, 44, 248-268	1	3
66	Mean reversion and the forecasting of country betas. *Global Finance Journal*, **1999**, 10, 231-245	1.6	3
65	Essential Tips on Refereeing for Academic Journals. *SSRN Electronic Journal*,	1	3
64	Pitching Research What, Why, How?. *SSRN Electronic Journal*,	1	3
63	Pitching Research 100+ 'Rules of Engagement'. *SSRN Electronic Journal*,	1	3
62	Evidence of strategic information uncertainty around opportunistic insider purchases. *Journal of Banking and Finance*, **2020**, 117, 105821	2.6	3
61	Stock Liquidity Risk and the Cross-sectional Earnings-Returns Relationship. *Journal of Business Finance and Accounting*, **2016**, 43, 1121-1141	2.1	3
60	Sub-optimal international portfolio allocations and the cost of capital. *Journal of Multinational Financial Management*, **2016**, 35, 41-58	3.2	3
59	Social trust and the speed of corporate leverage adjustment: evidence from around the globe. *Accounting and Finance*, **2021**, 61, 3261-3303	1.9	3
58	Book of Pitches: APPRC 2018 Pitching Research Competition Final. *SSRN Electronic Journal*, **2018**,	1	3
57	Relative bond-stock liquidity and capital structure choices. *Journal of Corporate Finance*, **2021**, 69, 102026	3.7	3
56	Noise Momentum Around the World. *Abacus*, **2018**, 54, 79-104	1.5	2
55	Political constraints and trading strategy in times of market stress: Evidence from the chinese national social security fund. *Finance Research Letters*, **2016**, 19, 217-221	8.1	2
54	Did connected hedge funds benefit from bank bailouts during the financial crisis?. *Journal of Banking and Finance*, **2019**, 107, 105605	2.6	2
53	Style analysis and dominant index timing: an application to Australian multi-sector managed funds. *Applied Financial Economics*, **2010**, 20, 293-301		2

52	Systematic liquidity in the long run. *Applied Economics Letters*, **2008**, 4, 187-191		2
51	Style analysis, customized benchmarks, and managed funds: new evidence. *Applied Economics Letters*, **2008**, 4, 253-258		2
50	An examination of conditional asset pricing models in the Australian equities market. *Applied Economics Letters*, **2007**, 3, 307-312		2
49	Profitability of Trading Rules in Futures Markets. *Accounting Research Journal*, **2005**, 18, 83-92	1.3	2
48	Correlations, integration and Hansen-Jagannathan bounds. *Applied Financial Economics*, **2004**, 14, 1167-1180		2
47	An Empirical Investigation of the Cross-Industry Variation in Mean Reversion of Australian Stock Betas. *Pacific Accounting Review*, **2001**, 13, 1-16	1.8	2
46	Consumption versus market betas of Australian industry portfolios. *Applied Economics Letters*, **1998** , 5, 513-517	1	2
45	An empirical test of arbitrage equilibrium with skewed asset returns: Australian evidence. *Asia Pacific Journal of Management*, **1993**, 10, 195-211	2.5	2
44	Testing the Integration of the US and Chinese Stock Markets in a Fama-French Framework. *Journal of Economic Integration*, **2009**, 24, 435-454	1.2	2
43	Pitching Research : A Resource Kit for Research Training Instructors. *SSRN Electronic Journal*,	1	2
42	Size-conditioned mandatory capital adequacy disclosure and bank intermediation. *Accounting and Finance*, **2020**, 60, 4387-4417	1.9	2
41	A visualisation approach for pitching research. *Accounting and Finance*,	1.9	2
40	More on the use of research templates. *Accounting and Finance*,	1.9	2
39	Effects of incentive pay on systemic risk: evidence from CEO compensation and CoVar. *Empirical Economics*,1	1.2	2
38	A re-examination of the empirical performance of the Longstaff and Schwartz two-factor term structure model using real yield data. *Australian Journal of Management*, **2013**, 38, 333-352	2.6	1
37	Location Decisions of Domestic and Foreign-Affiliated Financial Advisors: Australian Evidence. *Journal of Financial Services Research*, **2012**, 42, 207-228	0.9	1
36	Explaining mispricing with FamaFrench factors: new evidence from the multiscaling approach. *Applied Financial Economics*, **2010**, 20, 323-330		1
35	The effects of forecast specificity on the asymmetric short-window share market response to management earnings forecasts. *Accounting Research Journal*, **2009**, 22, 237-261	1.3	1

34	The stock market impact of German reunification: international evidence. *Applied Financial Economics*, **2005**, 15, 31-42		1
33	Announcements of bonus share options: Signalling of the quality of firms. *Global Finance Journal*, **2005**, 16, 180-190	1.6	1
32	Fund Flows, MERs and Managed Fund Ratings Initiations. *Journal of Investing*, **2006**, 15, 69-78	0.5	1
31	The Relevance of Investor Risk Classes in Ranking Fund Performance: An Application of the Extended Mean-Gini CAPM **2003**, 1, 20-35		1
30	ALTERNATIVE BETA RISK ESTIMATORS IN EMERGING MARKETS: THE LATIN AMERICAN CASE. *International Finance Review*,329-344	0.4	1
29	An international market model and exchange rate risk: Australian evidence. *Applied Economics Letters*, **1999**, 6, 77-80	1	1
28	A MULTIVARIATE TEST OF THE GENERALISED MEAN-LOWER PARTIAL MOMENT ASSET PRICING MODEL: AUSTRALIAN EVIDENCE. *Accounting and Finance*, **1992**, 32, 61-74	1.9	1
27	Is There a Banking Risk Premium in the US Stock Market?. *SSRN Electronic Journal*,	1	1
26	Sovereign Credit Risk Spill-Over to Domestic Firms. *SSRN Electronic Journal*,	1	1
25	Pitching Research: Insights and Reflections from using a Web Portal in a Doctoral Course Exercise. *SSRN Electronic Journal*,	1	1
24	Conceptual Framework for Lending Money Outside Business Groups: Evidence from Poland. *Springer Proceedings in Business and Economics*, **2019**, 71-80	0.2	1
23	A Practical Guide to Gold as an Investment Asset712-735		1
22	Market response of US equities to domestic natural disasters: industry-based evidence. *Accounting and Finance*, **2020**, 60, 3875-3904	1.9	1
21	The impact of voluntary capital adequacy disclosure on bank lending and liquidity creation. *Accounting and Finance*, **2020**, 61, 3915	1.9	1
20	Using abnormal analyst coverage to unlock new evidence on stock price crash risk. *Accounting and Finance*, **2021**, 61, 1557-1588	1.9	1
19	Business shocks and corporate leverage. *Journal of Banking and Finance*, **2021**, 131, 106208	2.6	1
18	A DERIVATION OF THE CAPM FOR PEDAGOGICAL USE. *Accounting and Finance*, **1993**, 33, 53-60	1.9	0
17	Industry market reaction to natural disasters: do firm characteristics and disaster magnitude matter?. *Natural Hazards*, **2022**, 111, 2963	3	0

16	Does board independence constrain insider opportunism?. *Australian Journal of Management*, **2020**, 0312896220094638	2.6	0
15	Asset growth and stock return: evidence in the Brazilian market. *Revista Contabilidade E Financas*, **2018**, 29, 418-434	0.3	0
14	Political connections and media slant. *International Review of Economics and Finance*, **2021**, 74, 58-80	2.8	0
13	The complementary role of cross-sectional and time-series information in forecasting stock returns. *Australian Journal of Management*, **2017**, 42, 113-139	2.6	
12	Canonical Vine Copulas in the Context of Modern Portfolio Management **2018**, 263-289		
11	Further evidence on idiosyncratic risk and REIT pricing: a cross-country analysis. *Accounting Research Journal*, **2016**, 29, 34-58	1.3	
10	Global industry betas. *Applied Economics Letters*, **2003**, 10, 21-26	1	
9	Taxation and Black's Zero-Beta Strategy Revisited. *Financial Analysts Journal*, **2001**, 57, 57-65	1.5	
8	Profiling Ethical Investors. *Profiles in Operations Research*, **2015**, 23-52	1	
7	Factors affecting the birth and fund flows of CTAs. *Australian Journal of Management*, **2016**, 41, 324-352	2.6	
6	Do brokers' recommendation changes generate brokerage? Evidence from a central limit order market. *Accounting and Finance*, **2019**, 59, 115-142	1.9	
5	The impact of audit quality in rights offerings. *Accounting and Finance*, **2020**, 60, 2007-2037	1.9	
4	Pairs trading and idiosyncratic cash flow risk. *Accounting and Finance*, **2021**, 61, 3171-3206	1.9	
3	Is the ex-ante equity risk premium always positive? Evidence from a new conditional expectations model. *Accounting and Finance*, **2021**, 61, 95-124	1.9	
2	Realized moments and the cross-sectional stock returns around earnings announcements. *International Review of Economics and Finance*, **2022**, 79, 408-427	2.8	
1	The strategic allocation to style-integrated portfolios of commodity futures. *Journal of Commodity Markets*, **2022**, 100259	2.4	