

# David R Gallagher

## List of Publications by Year in descending order

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93  
papers

1,263  
citations

471371

17  
h-index

501076

28  
g-index

95  
all docs

95  
docs citations

95  
times ranked

562  
citing authors

#	ARTICLE	IF	CITATIONS
1	Identifying Hedge Fund Skill by Using Peer Cohorts. <i>Financial Analysts Journal</i> , 2021, 77, 97-123.	1.2	3
2	How much does tax erode fund excess returns?. <i>Accounting and Finance</i> , 2020, 60, 3407-3446.	1.7	2
3	Which institutional investor types are the most informed?. <i>Accounting and Finance</i> , 2019, 59, 449-480.	1.7	2
4	The effect of data availability in measuring fund managers' after-tax alphas. <i>Accounting and Finance</i> , 2019, 59, 411-448.	1.7	2
5	In-house asset management in the Australian superannuation industry. <i>Accounting and Finance</i> , 2019, 59, 615-655.	1.7	3
6	A new perspective on performance persistence: evidence using portfolio holdings. <i>Accounting and Finance</i> , 2018, 58, 91-125.	1.7	2
7	Taxes, Order Imbalance and Abnormal Returns around the ex-dividend day. <i>International Review of Finance</i> , 2018, 18, 379-409.	1.1	5
8	Are funds true to label? A note on matching qualitative and quantitative information. <i>Australian Journal of Management</i> , 2017, 42, 296-307.	1.2	0
9	Testing the effect of portfolio holdings disclosure in an environment absent of mandatory disclosure. <i>Accounting and Finance</i> , 2017, 57, 113-129.	1.7	0
10	Testing the effect of portfolio holdings disclosure in an environment absent of mandatory disclosure. <i>Accounting and Finance</i> , 2017, 57, 101-116.	1.7	4
11	Global Equity Fund Performance: An Attribution Approach. <i>Financial Analysts Journal</i> , 2017, 73, 56-71.	1.2	7
12	How has the Relevance of Institutional Brokerage Changed?. <i>International Review of Finance</i> , 2016, 16, 499-524.	1.1	1
13	Institutional trading around the ex-dividend day. <i>Australian Journal of Management</i> , 2016, 41, 299-323.	1.2	20
14	Alpha generation in portfolio management: Long-run Australian equity fund evidence. <i>Australian Journal of Management</i> , 2016, 41, 107-140.	1.2	10
15	A model of emulation funds. <i>Accounting and Finance</i> , 2015, 55, 717-748.	1.7	1
16	Global Equity Fund Performance: An Attribution Approach. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	0
17	Style factor timing: An application to the portfolio holdings of US fund managers. <i>Australian Journal of Management</i> , 2015, 40, 318-350.	1.2	0
18	Industry concentration, excess returns and innovation in Australia. <i>Accounting and Finance</i> , 2015, 55, 443-466.	1.7	18

#	ARTICLE	IF	CITATIONS
19	Portfolio Quality and Mutual Fund Performance. <i>International Review of Finance</i> , 2014, 14, 485-521.	1.1	21
20	Cross-region and cross-sector asset allocation with regimes. <i>Accounting and Finance</i> , 2014, 54, 809-846.	1.7	12
21	Quality investing in an Australian context. <i>Australian Journal of Management</i> , 2014, 39, 615-643.	1.2	15
22	Individual Investors and Broker Types. <i>Journal of Financial and Quantitative Analysis</i> , 2014, 49, 431-451.	2.0	59
23	Dissecting anomalies in the Australian stock market. <i>Australian Journal of Management</i> , 2013, 38, 353-373.	1.2	31
24	Governance through Trading: Institutional Swing Trades and Subsequent Firm Performance. <i>Journal of Financial and Quantitative Analysis</i> , 2013, 48, 427-458.	2.0	66
25	Does portfolio emulation outperform its target funds?. <i>Australian Journal of Management</i> , 2013, 38, 401-427.	1.2	3
26	Out-of-sample stock return predictability in Australia. <i>Australian Journal of Management</i> , 2012, 37, 461-479.	1.2	13
27	Institutional trading and share returns. <i>Journal of Banking and Finance</i> , 2011, 35, 3383-3399.	1.4	23
28	Follow the leader: fund managers trading in signal strength sequence*. <i>Accounting and Finance</i> , 2011, 51, 684-710.	1.7	6
29	Broker recommendations and Australian small cap equity fund management. <i>Accounting and Finance</i> , 2011, 51, 893-922.	1.7	3
30	Institutional Dividend Clienteles Under an Imputation Tax System. <i>Journal of Business Finance and Accounting</i> , 2011, 38, 198-224.	1.5	26
31	Are active fund managers collectors of private information or fast interpreters of public information?. <i>Accounting and Finance</i> , 2010, 50, 635-662.	1.7	13
32	The Value of Alpha Forecasts in Portfolio Construction. <i>Australian Journal of Management</i> , 2009, 34, 97-121.	1.2	1
33	Fund Size, Transaction Costs and Performance: Size Matters!. <i>Australian Journal of Management</i> , 2009, 34, 73-96.	1.2	28
34	Portfolio pumping: An examination of investment manager quarter-end trading and impact on performance. <i>Pacific-Basin Finance Journal</i> , 2009, 17, 1-27.	2.0	41
35	Do active fund managers care about capital gains tax efficiency?. <i>Pacific-Basin Finance Journal</i> , 2009, 17, 257-270.	2.0	14
36	Benchmarking benchmarks: measuring characteristic selectivity using portfolio holdings data. <i>Accounting and Finance</i> , 2008, 48, 761-781.	1.7	16

#	ARTICLE	IF	CITATIONS
37	Style Drift and Portfolio Management for Active Australian Equity Funds. Australian Journal of Management, 2008, 32, 387-418.	1.2	21
38	The State of Origin of Australian Equity: Does Active Fund Manager Location Matter?. Australian Journal of Management, 2008, 32, 503-523.	1.2	5
39	Style Drift and Portfolio Management for Active Australian Equity Funds. SSRN Electronic Journal, 2007, , .	0.4	2
40	Do Active Fund Managers Care about Capital Gains Tax Efficiency?. SSRN Electronic Journal, 2007, , .	0.4	5
41	Institutional investment flows and the determinants of top fund manager turnover. Accounting and Finance, 2007, 47, 243-266.	1.7	5
42	Momentum investing and the asset allocation decision. Accounting and Finance, 2007, 47, 571-598.	1.7	8
43	Further analysis of the liquidity and information components of institutional orders: Active versus passive funds. Pacific-Basin Finance Journal, 2006, 14, 439-452.	2.0	14
44	The implications of blending specialist active equity fund management. Journal of Asset Management, 2006, 7, 31-48.	0.7	4
45	Trading behaviour and the performance of daily institutional trades. Accounting and Finance, 2006, 46, 125-147.	1.7	46
46	Active investment manager portfolios and preferences for stock characteristics. Accounting and Finance, 2006, 46, 169-190.	1.7	14
47	Seasonality in Fund Performance: An Examination of the Portfolio Holdings and Trades of Investment Managers. Journal of Business Finance and Accounting, 2006, 33, 1240-1266.	1.5	17
48	Thirty Years of Published Research in the Australian Journal of Management. Australian Journal of Management, 2006, 31, 141-160.	1.2	5
49	Top Management Turnover: An Examination of Portfolio Holdings and Fund Performance. Australian Journal of Management, 2006, 31, 265-292.	1.2	7
50	The Use of Derivatives by Investment Managers and Implications for Portfolio Performance and Risk*. International Review of Finance, 2005, 5, 1-29.	1.1	14
51	Portfolio Concentration and Investment Manager Performance. International Review of Finance, 2005, 5, 149-174.	1.1	88
52	Size and investment performance: a research note. Abacus, 2005, 41, 55-65.	0.9	34
53	Portfolio selection, diversification and fund-of-funds: a note. Accounting and Finance, 2005, 45, 185-197.	1.7	40
54	Further Analysis of the Liquidity and Information Components of Institutional Orders: Active versus Passive Funds. SSRN Electronic Journal, 2005, , .	0.4	2

#	ARTICLE	IF	CITATIONS
55	Portfolio Pumping: An Examination of Investment Manager Quarter-End Trading and Impact on Performance. SSRN Electronic Journal, 2005, , .	0.4	6
56	Investment Manager Skill in Small-Cap Equities. SSRN Electronic Journal, 2005, , .	0.4	8
57	Tactical Asset Allocation: Australian Evidence. Australian Journal of Management, 2005, 30, 261-282.	1.2	21
58	The Index Tracking Strategies of Passive and Enhanced Index Equity Funds. Australian Journal of Management, 2005, 30, 23-55.	1.2	31
59	Visualising Changes in Fund Manager Holdings in Two and a Half-Dimensions. Information Visualization, 2004, 3, 227-244.	1.2	38
60	Top Management Turnover: An Analysis of Active Australian Investment Managers. Australian Journal of Management, 2004, 29, 243-274.	1.2	12
61	International equity funds, performance, and investor flows: Australian evidence. Journal of Multinational Financial Management, 2004, 14, 81-95.	1.0	18
62	Investment manager characteristics, strategy, top management changes and fund performance. Accounting and Finance, 2003, 43, 283-309.	1.7	35
63	Investment Manager Characteristics, Strategy, Top Management Changes and Fund Performance. SSRN Electronic Journal, 2003, , .	0.4	7
64	The Performance of Active Australian Bond Funds. Australian Journal of Management, 2002, 27, 163-185.	1.2	13
65	Is Index Performance Achievable? An Analysis of Australian Equity Index Funds. Abacus, 2002, 38, 200-214.	0.9	30
66	Tracking S&P 500 Index Funds. Journal of Portfolio Management, 2001, 28, 44-55.	0.3	149
67	Attribution of investment performance: an analysis of Australian pooled superannuation funds*. Accounting and Finance, 2001, 41, 41-62.	1.7	34
68	Taxes, Price Pressure and Order Imbalance around the Ex-Dividend Day. SSRN Electronic Journal, 0, , .	0.4	2
69	Fund Size, Transaction Costs and Performance: Size Matters!. SSRN Electronic Journal, 0, , .	0.4	7
70	A New Perspective on Performance Persistence: Evidence Using Portfolio Holdings. SSRN Electronic Journal, 0, , .	0.4	0
71	Global Equity Fund Performance: An Attribution Approach. SSRN Electronic Journal, 0, , .	0.4	0
72	Capacity Constraints in Hedge Funds: The Impact of Cohort Size on Fund Performance. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
73	Global equity fund performance adjusted for equity and currency factors. Accounting and Finance, 0, , .	1.7	0
74	Institutional Trading Around the Ex-Dividend Day. SSRN Electronic Journal, 0, , .	0.4	4
75	Alpha Generation in Portfolio Management: Long-Run Australian Equity Fund Evidence. SSRN Electronic Journal, 0, , .	0.4	8
76	Trading Behaviour and the Performance of Daily Institutional Trades. SSRN Electronic Journal, 0, , .	0.4	1
77	Institutional Trading and Share Returns. SSRN Electronic Journal, 0, , .	0.4	8
78	Top Management Turnover: An Analysis of Active Australian Investment Managers. SSRN Electronic Journal, 0, , .	0.4	2
79	Institutional Investment Flows and the Determinants of Top Fund Manager Turnover. SSRN Electronic Journal, 0, , .	0.4	0
80	Momentum Investing and the Asset Allocation Decision. SSRN Electronic Journal, 0, , .	0.4	2
81	Security Timing Ability and Fund Manager Performance. SSRN Electronic Journal, 0, , .	0.4	0
82	The Value of Alpha Forecasts in Portfolio Construction. SSRN Electronic Journal, 0, , .	0.4	0
83	Follow the Leader: The Cause and Consequences of Fund Managers Trading in Signal-Strength Sequence. SSRN Electronic Journal, 0, , .	0.4	0
84	Broker Recommendations and Australian Small-Cap Equity Fund Management. SSRN Electronic Journal, 0, , .	0.4	0
85	Industry Concentration and Excess Returns in Australian Equity Markets. SSRN Electronic Journal, 0, , .	0.4	0
86	Does Portfolio Emulation Outperform its Target Funds?. SSRN Electronic Journal, 0, , .	0.4	0
87	Why Do Institutional Investors Use Reputable Brokers?. SSRN Electronic Journal, 0, , .	0.4	0
88	Are Funds True to Label?: Matching Qualitative and Quantitative Information. SSRN Electronic Journal, 0, , .	0.4	0
89	Testing the Effect of Portfolio Holdings Disclosure in an Environment Absent of Mandatory Disclosure. SSRN Electronic Journal, 0, , .	0.4	0
90	Are Funds True to Label? Matching Qualitative and Quantitative Information Internet Appendix. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
91	How Much Does Tax Erode Fund Alpha?. SSRN Electronic Journal, 0, , .	0.4	0
92	Global Equity Fund Performance Evaluation with Equity and Currency Style Factors. SSRN Electronic Journal, 0, , .	0.4	0
93	Capacity Constraints in Hedge Funds: The Relation Between Fund Performance and Cohort Size. Financial Analysts Journal, 0, , 1-21.	1.2	1