

Economics, Finance and Accounting

Applied Research Working Paper Series

2011 Research Working Papers

RP11-5: International portfolio diversification and the 2007 financial crisis: will structural change in equity market correlations have a lasting impact on optimal portfolio selection? By Jacek Niklewski and Timothy Rodgers

RP11-4: Investor Sentiment And Calendar Anomaly Effects: A Case Study Of The Impact Of Ramadan On Islamic Middle Eastern Markets. By Heitham Al Al-Hajieh, Keith Redhead and Timothy Rodgers

RP11-3: Behavioural Determinants Of Client Saving For Retirement. By Keith Redhead

RP11-2: The financial crisis and the UK residential housing Market: has the relationship between interest rates and house prices changed? By Chin-Bun Tse Timothy Rodgers and Jacek Niklewski

RP11-1: Option theory, time diversification, and index funds .By Keith Redhead and Jacek Niklewski

2010 Research Working Papers

RP10-6: The capital structure of Chinese listed firms: does manufacturing industry membership matter? By Chin-Bun Tse and Timothy Rodgers

RP10-5: Behavioral Perspectives on Client Mistrust of Financial Services By Keith Redhead

RP10-4: Performative education of prospective personal finance professionals: a multidisciplinary curriculum for higher education By Keith Redhead

RP10-3: Government Media or Commercial Media: An IO Study of the Chinese TV - Broadcasting Market By Hui Pan.

RP10-2: Guaranteed Capital Funds: Behavioural and Option Pricing Perspectives. By Keith Redhead.

RP10-1: Multivariate GARCH Models: a comparative study of the impact of alternative methodologies on correlation. By Karl Shutes and Jacek Niklewski.

2009 Research Working Papers

RP09-20: Behavioural Perspectives on Index Funds. By Keith Redhead

RP09-19: Investor Sentiment And Islamic Calendar Anomaly Effects: A Case Study Of The Impact Of Ramadan In Jordan. By Heitham Al Al-Hajieh, Keith Redhead and Timothy Rodgers

RP09-18: Pricing Strategy of Platform: An Investigation to the Internet Service Provider (ISP) Industry. By Swadesh Kumar Samanta and Hui Pan.

RP09-17: Tiger, Tiger... What Lessons are there from Irish Industrial Policy for Small African Economies? By David Bailey, Helena Lenihan and Ajit Singh.

RP09-16: The MG Rover Closure and Policy Response: An evaluation of the Task Force Model in the UK by Gill Bentley*, David Bailey and Alex De Ruyter.

RP09-15: The Multi-Disciplinary Nature Of Personal Finance. By Keith Redhead

RP09-14: Board structure and value added performance in Nigeria. By Preye E.G. Angaye, David Gwilliam, Oliver Marnet and Dennis Thomas

RP09-13: Audit Within the Corporate Governance Paradigm: a Cornerstone Built on Shifting Sand? By David Gwilliam and Oliver Marnet.

RP09-12: Failures in governance of a not-for-profit organization: a case study of a housing association. By Oliver Marnet.

RP09-11: Changing Policies for the Automotive Industry in the UK West Midlands: An Open Innovation Model. By Stewart MacNeill and David Bailey.

RP09-10: Precariousness of employment and regional disparities: an analysis of the labour market status of MG Rover workers 3 years after closure. By Alex de Ruyter, David Bailey, Gill Bentley and Caroline Chapain.

RP09-9: Option Theory Does Not Refute Time Diversification. By Keith Redhead

RP09-8: Undergraduate non-completion rates and whether or not it should be treated as an ethnicity issue: a case study of a cohort on 'home' students from a British 'new' university. By Timothy Rodgers

RP09-7: Place-renewing leadership: trajectories of change for mature manufacturing regions in Europe. By D. Bailey, M. Bellandi, A. Caloffi and L. De Propris

RP09-6: A Behavioral View of How People Make Financial Decisions. By Keith Redhead

RP09-5: Client mistrust of advisers, products and markets. By Keith Redhead

RP09-4: Using Game Theory to Re-examine Dividend Signalling Theory. By Chin-Bun Tse

RP09-3: Corporate Tax Planning In China: Do Shanghai Listed Companies Make Efficient Use of Tax Shields? By Timothy Rodgers and Chin-Bun Tse

RP09-2: Student Performance In E-Education: How Far Do Learning Style Differences Influence Student Grades? By Timothy Rodgers

RP09-1: Analysis of Cross Border and Domestic Mega-Mergers & Acquisitions of European Commercial Banks. By Matthias A. Nnadi and Sailesh Tanna

2008 Research Working Papers

RP08-1: Student engagement in the e-learning process and the impact on their grades. By Timothy Rodgers

RP08-2: The prediction of bank acquisition targets with discriminant and logit analyses: methodological issues and empirical evidence. By Fotios Pasiouras and Sailesh Tanna

RP08-3: Does Cash Flow Statement Add Value to Predicting Companies Failure in Malaysia? By Chin-Bun Tse and Mei-Sen Pak

RP08-4: Determinants of profitability of domestic UK commercial banks: panel evidence from the period 1995-2002. By Kyriaki Kosmidou, Sailesh Tanna and Fotios Pasiouras

RP08-5: The effect of board size and composition on the efficiency of UK banks. By Sailesh Tanna, Fotios Pasiouras and Matthias Nnadi

RP08-6: Information In The London Stock Exchange- Was George Eliot Right? By Karl Shutes & Charlie Cai

RP08-7: Modelling Skewness and Kurtosis: An Application of the Skewed Family of Distributions to the Johannesburg and Nairobi Stock Exchanges. By Karl Shutes

RP08-8: A behavioural model of the dot.com bubble and crash. By Keith Redhead

RP08-9: Finance theory and financial advice: is commission a necessary evil? By
Keith Redhead

RP08-10: Financial Advisors And Their Clients: Can There Be A Meeting Of Minds?
By Keith Redhead

RP08-11: The impact of foreign direct investment on total factor productivity growth:
international evidence from the banking industry. By Sailesh Tanna

2007 Research Working Papers

RP07-1: Market Efficiency within the German Stock Market: A comparative study of
the relative Efficiencies of the DAX, MDAX, SDAX and ASE indices. By Admin
Starcevic and Timothy Rodgers

RP07-2: Determinants of acquisitions in the EU commercial banking industry: An
empirical investigation of banks' financial characteristics and market conditions. By
Fotios Pasiouras and Sailesh Tanna

RP07-3: What Drives Acquisitions in the EU Banking Industry? The Role of Bank
Regulation and Supervision Framework, Bank Specific and Market Specific Factors.
By Fotios Pasiouras, Sailesh Tanna and Chrysovalantis Gaganis

RP07-4: An Investigation Into The measurement of the quality in student unions: A
quantitative analysis of eleven student unions. By Timothy Rodgers

RP07-5: Regulations, supervision and banks' cost and profit efficiency around the
world: a stochastic frontier approach. By Fotios Pasiouras, Sailesh Tanna and
Constantin Zopounidis