

Brian M. Lucey, Ph.D.

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- 1985-7 ◇ **Administrative Officer**, Planning Division, Department of Health, Dublin 1, Ireland
 - 1987-1991 ◇ **Economist**, International Division, Financial Services Division, Central Bank of Ireland, Dame Street, Dublin 2, Ireland
 - 1991-2006 ◇ **Assistant Professor in Finance**, Trinity Business School, , Trinity College – Dublin, Dublin 2, Ireland
 - 2006-7 ◇ **Associate Professor in Finance**, Trinity Business School, , Trinity College – Dublin, Dublin 2, Ireland
 - 2007-16 ◇ **Professor**, Trinity Business School, , Trinity College – Dublin, Dublin 2, Ireland
 - 2016- ◇ **Professor of International Finance and Commodities** (personal chair created for holder), Trinity Business School, , Trinity College – Dublin, Dublin 2, Ireland

Honorary, Affiliation and Visiting Posts

- 2002- ◇ **Research Associate**, Trinity Research in Social Science, Trinity College, Dublin
- 2009-12 ◇ **International Professor of Finance** (fractional post), Caledonian Business School, Glasgow Caledonian University, Cowcaddens Road, Glasgow, G4 0BA, Scotland
- 2013- 6 ◇ **International Professor**, (fractional post) Faculty of Economics University of Ljubljana Kardeljeva ploščad 17 1000 Ljubljana, Slovenia, EU
- 2018- ◇ **Honorary Professor of Finance**, University of Sydney Business School, Sydney, NSW, Australia
- ◇ **Distinguished Research Fellow** Institute of Business Research, University of Economics Ho Chi Minh City, Vietnam
- 2020- ◇ **Research Fellow** Institute for Industrial Economics, Jiangxi University of Economics and Finance, Nanchang, Jiangxi, China
- 2021- ◇ **Research Associate** School of Finance, Nanjing University of Finance and Economics, Nanjing, China

Editorships Held

- 2012- ◇ **IRFA** International Review of Financial Analysis, Elsevier ABS₃ ; Editor in Chief
- 2018- ◇ **IREF** International Review of Economics and Finance, Elsevier, ABS₂ ; Co-Editor in Chief
- 2013-5 ◇ **JBEF** Journal of Behavioural and Experimental Finance, Elsevier, ABS₁ ; Founding and Editor in Chief
- 2015-9 ◇ **FRL** Finance Research Letters, Elsevier, ABS₂, Co-Editor in Chief
- 2006- ◇ Associate Editor Journal of Multinational Financial Management

Editorships Held (continued)

- 2006-11 ◇ Associate Editor Financial Review
- 2007-12 ◇ Associate Editor Journal of Applied Finance
- 2010-3 ◇ Associate Editor Research in International Business and Finance
- 2012-8 ◇ Associate Editor Journal of Banking and Finance

Education

- 1981-1984 ◇ **BA, Trinity College Dublin** Economics, Econometrics and Mathematical Economics
- 1985-1987 ◇ **MA, University College, Dublin** European Economics and Politics (Partime)
Thesis title: *The Determinants of IntraIndustry Trade.*
- 1999-2003 ◇ **Ph.D., Stirling University** Finance (parttime)
Thesis title: *Calendar Regularities in the Irish Equity Market.*

Teaching

Graduate

- PhD ◇ Publishing Skills 2020-
 ◇ Management Research Practice 2020-
- MBA ◇ Corporate Finance 1 1994-1999 ; 2002-2006
 ◇ Derivatives 1995
- MSc Finance ◇ Corporate Finance 2009-
 ◇ Behavioral Finance 2009-15
 ◇ Alternative Investments 2011-3; 2019-21
 ◇ Portfolio Management 2009-11
- Msc International Business (Slovenia) ◇ Investments 2013-16
- MSc International Business ◇ Integrative Case 2005, 2007, 2009

Undergraduate

- BA/BBS ◇ Financial Management 1991-1995
 ◇ Finance Theory 1996
 ◇ Research Methods 1996-2000
 ◇ Corporate Financial Management 1995-2005
 ◇ Introduction To Organization And Management 1999-2009
 ◇ Applied Finance 2006-2019
 ◇ Investments 2008-10;2019-
 ◇ Introduction to Quantitative Methods for Business 2016-2020
 ◇ Financial management 2018-

Journal Articles

- 2021
- ◇ Lucey, B.M., Vigne, S.A., Yarovaya, L., Wang, Y., . The Cryptocurrency Uncertainty Index *Finance Research Letters*, *in press*
 - ◇ Corbet, S., Houb, Y., Hu, Y., Larkin, C., Lucey, B., Oxley, L. Cryptocurrency liquidity and volatility interrelationships during the COVID-19 pandemic, *Finance Research Letters*, *in press*
 - ◇ Bouri E., Lucey B.M, Saeed T., Vo XV. The realized volatility of commodity futures: Interconnect- edness and determinants *International Review of Economics and Finance* vol. 73
 - ◇ Zhang D., Zhang Z., Ji Q., Lucey B.M., Liu J. Board characteristics, external governance and the use of renewable energy: International evidence *Journal of International Financial Markets, Institutions and Money* vol. 72
 - ◇ Corbet S., Lucey B., Yarovaya L. Bitcoin-energy markets interrelationships - New evidence *Re- sources Policy* vol. 70
 - ◇ Sensoy A., Uzun S., Lucey B.M. Commonality in FX liquidity: High-frequency evidence *Finance Research Letters* vol. 39
 - ◇ Corbet S., Efthymiou M., Lucey B.M., O'Connell J.F. When lightning strikes twice: The tragedy- induced demise and attempted corporate resuscitation of Malaysia airlines *Annals of Tourism Re- search* vol. 87
 - ◇ Shahzad S.J.H., Rahman M.L., Lucey B.M., Uddin G.S. Re-examining the real option characteristics of gold for gold mining companies *Resources Policy* vol. 70
 - ◇ Lucey B.M., Peat M., Šević A., Vigne S.A. What is the optimal weight for gold in a portfolio? *Annals of Operations Research* vol. 297
 - ◇ Li X., Zhang D., Zhang T., Ji Q., Lucey B. Awareness, energy consumption and pro-environmental choices of Chinese households *Journal of Cleaner Production* vol. 279
 - ◇ He F., Fu T., Lucey B. Geographic diversity in academic finance editorial boards—A discussion *Finance Research Letters* *in press*.
 - ◇ Çepni O., Gül S., Yılmaz M.H., Lucey B. The impact of oil price shocks on Turkish sovereign yield curve *International Journal of Emerging Markets* *in press*
 - ◇ Meegan A., Corbet S., Larkin C., Lucey B. Does cryptocurrency pricing response to regulatory in- tervention depend on underlying blockchain architecture? *Journal of International Financial Mar- kets, Institutions and Money* vol. 70
 - ◇ Ji Q., Bouri E., Kristoufek L., Lucey B. Realised volatility connectedness among Bitcoin exchange markets *Finance Research Letters* vol. 38
 - ◇ Corbet S., Hou Y., Hu Y., Lucey B., Oxley L. Aye Corona! The contagion effects of being named Corona during the COVID-19 pandemic *Finance Research Letters* vol. 38
- 2020
- ◇ Bouri E., Lucey B., Saeed T., Vo XV. Extreme spillovers across Asian-Pacific currencies: A quantile- based analysis *International Review of Financial Analysis* vol. 72
 - ◇ Akyildirim E., Corbet S., Cumming D., Lucey B., Sensoy A. Riding the Wave of Crypto-Exuberance: The Potential Misusage of Corporate Blockchain Announcements *Technological Forecasting and Social Change* vol. 159
 - ◇ Avdoulas C., Bekiros S., Lucey B. The term structure of Eurozone peripheral bond yields: an asymmetric regime-switching equilibrium correction approach *Studies in Nonlinear Dynamics and Econometrics* vol. 24
 - ◇ Bouri E., Shahzad S.J.H., Roubaud D., Kristoufek L., Lucey B. Bitcoin, gold, and commodities as safe havens for stocks: New insight through wavelet analysis *Quarterly Review of Economics and Finance* vol. 77
 - ◇ Corbet S., Larkin C., Lucey B. The contagion effects of the COVID-19 pandemic: Evidence from gold and cryptocurrencies *Finance Research Letters* vol. 35
 - ◇ Bryce C., Dowling M., Lucey B. The journal quality perception gap *Research Policy* vol. 49

Journal Articles (continued)

- ◇ Corbet S., Cumming D.J., Lucey B.M., Peat M., Vigne S.A. The destabilising effects of cryptocurrency cybercriminality *Economics Letters* vol. 191
- ◇ Lucey B., Xiaoxue W., Yanfang W., Ying X. Can financial marketization mitigate the negative effect of exchange rate fluctuations on exports? Evidence from Chinese regions *Finance Research Letters* vol. 34
- ◇ Corbet S., Larkin C., Lucey B., Yarovaya L. KODAKCoin: a blockchain revolution or exploiting a potential cryptocurrency bubble? *Applied Economics Letters* vol. 27
- ◇ Bouri E., Lucey B., Roubaud D. Cryptocurrencies and the downside risk in equity investments *Finance Research Letters* vol. 33
- ◇ Bouri E., Lucey B., Roubaud D. The volatility surprise of leading cryptocurrencies: Transitory and permanent linkages *Finance Research Letters* vol. 33
- ◇ Ciner C., Lucey B., Yarovaya L. Spillovers, integration and causality in LME non-ferrous metal markets *Journal of Commodity Markets* vol. 17
- ◇ Akyildirim E., Corbet S., Lucey B., Sensoy A., Yarovaya L. The relationship between implied volatility and cryptocurrency returns *Finance Research Letters* vol. 33
- ◇ Huang S., An H., Lucey B. How do dynamic responses of exchange rates to oil price shocks co-move? A time-varying perspective *Energy Economics* vol. 86
- ◇ Bouri E., Lucey B., Roubaud D. Dynamics and determinants of spillovers across the option-implied volatilities of US equities *Quarterly Review of Economics and Finance* vol. 75
- ◇ Corbet S., Larkin C., Lucey B., Meegan A., Yarovaya L. Cryptocurrency reaction to FOMC Announcements: Evidence of heterogeneity based on blockchain stack position *Journal of Financial Stability* vol. 46
- ◇ He F., Lucey B., Wang Z. Trade policy uncertainty and its impact on the stock market -evidence from China-US trade conflict *Finance Research Letters* vol. 40
- ◇ Laing E., Lucey B., Lutkemeyer T. Which form of hedging matters — Operational or financial? Evidence from the US oil and gas sector *Research in International Business and Finance* vol. 51
- ◇ Corbet S., Larkin C., Lucey B.M., Meegan A., Yarovaya L. The impact of macroeconomic news on Bitcoin returns *European Journal of Finance* vol. 26
- 2019 ◇ Zhang Q.A., Lucey B.M. Globalisation, the Mobility of Skilled Workers, and Economic Growth: Constructing a Novel Brain Drain/Gain Index for European Countries *Journal of the Knowledge Economy* vol. 10
- ◇ Corbet S., Eraslan V., Lucey B., Sensoy A. The effectiveness of technical trading rules in cryptocurrency markets *Finance Research Letters* vol. 31
- ◇ Uddin G.S., Shahzad S.J.H., Boako G., Hernandez J.A., Lucey B.M. Heterogeneous interconnections between precious metals: Evidence from asymmetric and frequency-domain spillover analysis *Resources Policy* vol. 64
- ◇ Corbet S., Dowling M., Gao X., Huang S., Lucey B., Vigne S.A. An analysis of the intellectual structure of research on the financial economics of precious metals *Resources Policy* vol. 63
- ◇ Katsiampa P., Corbet S., Lucey B. High frequency volatility co-movements in cryptocurrency markets *Journal of International Financial Markets, Institutions and Money* vol. 62
- ◇ Helbing P., Lucey B.M., Vigne S.A. The determinants of IPO withdrawal – Evidence from Europe *Journal of Corporate Finance* vol. 56
- ◇ Katsiampa P., Corbet S., Lucey B. Volatility spillover effects in leading cryptocurrencies: A BEKK-MGARCH analysis *Finance Research Letters* vol. 29
- ◇ Bouri E., Lau C.K.M., Lucey B., Roubaud D. Trading volume and the predictability of return and volatility in the cryptocurrency market *Finance Research Letters* vol. 29

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- ◇ Smales L.A., Lucey B.M. The influence of investor sentiment on the monetary policy announcement liquidity response in precious metal markets *i*
- ◇ Wang X., Liu H., Huang S., Lucey B. Identifying the multiscale financial contagion in precious metal markets *International Review of Financial Analysis vol. 63*
- ◇ Shahzad S.J.H., Bouri E., Roubaud D., Kristoufek L., Lucey B. Is Bitcoin a better safe-haven investment than gold and commodities? *International Review of Financial Analysis vol. 63*
- ◇ Corbet S., Lucey B., Urquhart A., Yarovaya L. Cryptocurrencies as a financial asset: A systematic analysis *International Review of Financial Analysis vol. 62*
- ◇ Corbet S., O'Connell J.F., Efthymiou M., Guioimard C., Lucey B. The impact of terrorism on European tourism *Annals of Tourism Research vol. 75*
- ◇ O'hagan-Luff M., Berrill J., Lucey B. Should we invest more in multinational companies when domestic markets decline? *Journal of Investment Strategies vol. 8*
- ◇ Batten J.A., Brzeszczynski J., Ciner C., Lau M.C.K., Lucey B., Yarovaya L. Price and volatility spillovers across the international steam coal market *Energy Economics vol. 77*
- ◇ Corbet S., Lucey B., Peat M., Vigne S. What Sort of Asset? Bitcoin Analysed *Lecture Notes in Business Information Processing vol. 345*
- 2018 ◇ Batten J.A., Lucey B.M., Peat M. Complexity in financial asset returns: Evidence from the compass rose *Chaos vol. 28*
- ◇ Badshah I., Bekiros S., Lucey B.M., Uddin G.S. Asymmetric linkages among the fear index and emerging market volatility indices *Emerging Markets Review vol. 37*
- ◇ Corbet S., Lucey B., Peat M., Vigne S. Bitcoin Futures—What use are they? *Economics Letters vol. 172*
- ◇ Gogolin F., Kearney F., Lucey B.M., Peat M., Vigne S.A. Uncovering long term relationships between oil prices and the economy: A time-varying cointegration analysis *Energy Economics vol. 76*
- ◇ Corbet S., Lucey B., Yarovaya L. Datestamping the Bitcoin and Ethereum bubbles *Finance Research Letters vol. 26*
- ◇ Conlon T., Lucey B.M., Uddin G.S. Is gold a hedge against inflation? A wavelet time-scale perspective *Review of Quantitative Finance and Accounting vol. 51*
- ◇ Corbet S., Meegan A., Larkin C., Lucey B., Yarovaya L. Exploring the dynamic relationships between cryptocurrencies and other financial assets *Economics Letters vol. 165*
- ◇ Batten J.A., Lucey B.M., McGroarty F., Peat M., Urquhart A. Does intraday technical trading have predictive power in precious metal markets? *Journal of International Financial Markets, Institutions and Money vol. 52*
- ◇ Lucey B.M., Vigne S.A., Ballester L., Barbopoulos L., Brzeszczynski J., Carchano O., Dimic N., Fernandez V., Gogolin F., González-Urteaga A., Goodell J.W., Helbing P., Ichev R., Kearney F., Laing E., Larkin C.J., Lindblad A., Lončarski I., Ly K.C., Marinč M., McGee R.J., McGroarty F., Neville C., O'Hagan-Luff M., Piljak V., Sevic A., Sheng X., Stafylas D., Urquhart A., Versteeg R., Vu A.N., Wolfe S., Yarovaya L., Zaghini A. Future directions in international financial integration research - A crowdsourced perspective *International Review of Financial Analysis vol. 55*
- 2017 ◇ Zhang Q., Larkin C., Lucey B.M. An Empirical Study of the Innovative Culture in Ireland's Higher Education Institutions *Higher Education Policy vol. 30*
- ◇ Lucey B.M., Sharma S.S., Vigne S.A. Gold and inflation(s) – A time-varying relationship *Economic Modelling vol. 67*
- ◇ Zhang Q., Larkin C., Lucey B.M. The economic impact of higher education institutions in Ireland: evidence from disaggregated input–output tables *Studies in Higher Education vol. 42*

Journal Articles (continued)

- ◇ Li S., Lucey B.M. Reassessing the role of precious metals as safe havens—What colour is your haven and why? *Journal of Commodity Markets* vol. 7
- ◇ Berk A.S., Cummins M., Dowling M., Lucey B.M. Psychological price barriers in frontier equities *Journal of International Financial Markets, Institutions and Money* vol. 49
- ◇ Zhang Q., Larkin C., Lucey B.M. Universities, knowledge exchange and policy: A comparative study of Ireland and the UK *Science and Public Policy* vol. 44
- ◇ Batten J., Lucey B., McGroarty F., Peat M., Urquhart A. Stylized facts of intraday precious metals *PLoS ONE* vol. 12
- ◇ Batten J.A., Ciner C., Lucey B.M. The dynamic linkages between crude oil and natural gas markets *Energy Economics* vol. 62
- ◇ Lucey B., O'connor F. Are gold bugs coherent? *Applied Economics Letters* vol. 24
- ◇ Batten J.A., Ciner C., Kosedag A., Lucey B.M. Is the price of gold to gold mining stocks asymmetric? *Economic Modelling* vol. 60
- ◇ Bekiros S., Jlassi M., Lucey B., Naoui K., Uddin G.S. Herding behavior, market sentiment and volatility: Will the bubble resume? *North American Journal of Economics and Finance* vol. 42
- ◇ Vigne S.A., Lucey B.M., OConnor F.A., Yarovaya L. The financial economics of white precious metals — A survey *International Review of Financial Analysis* vol. 52
- 2016 ◇ Mac an Bhaird C., Vidal J.S., Lucey B. Discouraged borrowers: Evidence for Eurozone SMEs *Journal of International Financial Markets, Institutions and Money* vol. 44
- ◇ Batten J.A., Lucey B.M., Peat M. Gold and silver manipulation: What can be empirically verified? *Economic Modelling* vol. 56
- ◇ Hauptfleisch M., Putniņš T.J., Lucey B. Who Sets the Price of Gold? London or New York *Journal of Futures Markets* vol. 36
- ◇ McQuillan W., Lucey B. The validity of Islamic art as an investment *Research in International Business and Finance* vol. 36
- ◇ Dowling M., Cummins M., Lucey B.M. Psychological barriers in oil futures markets *Energy Economics* vol. 53
- ◇ OConnor F.A., Lucey B.M., Baur D.G. Do gold prices cause production costs? International evidence from country and company data *Journal of International Financial Markets, Institutions and Money* vol. 40
- 2015 ◇ Cummins M., Dowling M., Lucey B.M. Behavioral influences in non-ferrous metals prices *Resources Policy* vol. 45
- ◇ Lucey B.M., Devine L. Was wine a premier cru investment? *Research in International Business and Finance* vol. 34
- ◇ Lucey B.M., Li S. What precious metals act as safe havens, and when? Some US evidence *Applied Economics Letters* vol. 22
- ◇ Batten J.A., Ciner C., Lucey B.M. Which precious metals spill over on which, when and why? Some evidence *Applied Economics Letters* vol. 22
- ◇ Goldstein M.A., Goyal A., Lucey B.M., Muckley C.B. The Global Preference for Dividends in Declining Markets *Financial Review* vol. 50
- ◇ OConnor F.A., Lucey B.M., Batten J.A., Baur D.G. The financial economics of gold - A survey *International Review of Financial Analysis* vol. 41
- 2014 ◇ Mac An Bhaird C., Lucey B. Cultures influences: An investigation of inter-country differences in capital structure *Borsa Istanbul Review* vol. 14
- ◇ Berghöfer B., Lucey B. Fuel hedging, operational hedging and risk exposure - Evidence from the global airline industry *International Review of Financial Analysis* vol. 34

Journal Articles (continued)

- ◇ Aggarwal R., Lucey B.M., OConnor F.A. Rationality in precious metals forward markets: Evidence of behavioural deviations in the gold markets *Journal of Multinational Financial Management* vol. 25-26
- ◇ Lucey B.M., Larkin C., OConnor F. Gold markets around the world - who spills over what, to whom, when? *Applied Economics Letters* vol. 21
- ◇ Batten J.A., Ciner C., Lucey B.M. On the economic determinants of the gold-inflation relation *Resources Policy* vol. 41
- ◇ Lucey B.M., Larkin C., Gurdgiev C. Learning from the Irish experience-A clinical case study in banking failure *Comparative Economic Studies* vol. 56
- 2013 ◇ Loring G., Lucey B. An analysis of forward exchange rate biasedness across developed and developing country currencies: Do observed patterns persist out of sample? *Emerging Markets Review* vol. 17
- ◇ Singh M., Nejadmalayeri A., Lucey B. Do U.S. macroeconomic surprises influence equity returns? An exploratory analysis of developed economies *Quarterly Review of Economics and Finance* vol. 53
- ◇ Lucey B.M., OConnor F.A. Do bubbles occur in the gold price? An investigation of gold lease rates and Markov Switching models *Borsa Istanbul Review* vol. 13
- ◇ Lucey B.M., Plaksina Y., Dowling M. CEO social status and acquisitiveness *Qualitative Research in Financial Markets* vol. 5
- ◇ Lucey B.M. The political economy of international integration *Journal of Banking and Finance* vol. 37
- ◇ You L., Lucey B.M., Shu Y. An empirical study of multiple direct international listings *Global Finance Journal* vol. 24
- ◇ Batten J.A., Ciner C., Lucey B.M., Szilagyi P.G. The structure of gold and silver spread returns *Quantitative Finance* vol. 13
- ◇ Lucey B.M., Larkin C., OConnor F.A. London or New York: Where and when does the gold price originate? *Applied Economics Letters* vol. 20
- ◇ Ciner C., Gurdgiev C., Lucey B.M. Hedges and safe havens: An examination of stocks, bonds, gold, oil and exchange rates *International Review of Financial Analysis* vol. 29
- 2012 ◇ Claus E., Lucey B.M. Equity market integration in the Asia Pacific region: Evidence from discount factors *Research in International Business and Finance* vol. 26
- ◇ Aggarwal R., Kearney C., Lucey B. Gravity and culture in foreign portfolio investment *Journal of Banking and Finance* vol. 36
- 2011 ◇ Mac an Bhaird C., Lucey B. An empirical investigation of the financial growth lifecycle *Journal of Small Business and Enterprise Development* vol. 18
- ◇ Lucey B.M., Carron B. The effect of gender on stock price reaction to the appointment of directors: The case of the FTSE 100 *Applied Economics Letters* vol. 18
- ◇ Lucey B.M., Muckley C. Robust global stock market interdependencies *International Review of Financial Analysis* vol. 20
- ◇ Lucey B.M., Zhang Q. Financial integration and emerging markets capital structure *Journal of Banking and Finance* vol. 35
- ◇ Gurdgiev C., Lucey B.M., Macan Bhaird C., Roche-Kelly L. The Irish economy: Three strikes and you're out? *Panoeconomicus* vol. 58
- 2010 ◇ Gilmore C.G., Lucey B.M., Boscia M.W. Comovements in government bond markets: A minimum spanning tree analysis *Physica A: Statistical Mechanics and its Applications* vol. 389
- ◇ Lucey B., Šević A. Investigating the determinants of banking coexceedances in Europe in the summer of 2008 *Journal of International Financial Markets, Institutions and Money* vol. 20

Journal Articles (continued)

- ◇ Lucey B.M. Lunar seasonality in precious metal returns? *Applied Economics Letters* vol. 17
- ◇ Lucey B., Aggarwal R. Dynamics of equity market integration in Europe: Impact of political economy events *Journal of Common Market Studies* vol. 48
- ◇ Lucey B.M., Zhang Q. Does cultural distance matter in international stock market comovement? Evidence from emerging economies around the world *Emerging Markets Review* vol. 11
- ◇ Batten J.A., Lucey B.M. Volatility in the gold futures market *Applied Economics Letters* vol. 17
- ◇ Baur D.G., Lucey B.M. Is gold a hedge or a safe haven? An analysis of stocks, bonds and gold *Financial Review* vol. 45
- ◇ mac an Bhaird C., Lucey B. Determinants of capital structure in Irish SMEs *Small Business Economics* vol. 35
- ◇ Batten J.A., Ciner C., Lucey B.M. The macroeconomic determinants of volatility in precious metals markets *Resources Policy* vol. 35
- 2009 ◇ Baur D.G., Lucey B.M. Flights and contagion-An empirical analysis of stock-bond correlations *Journal of Financial Stability* vol. 5
- ◇ Lagoarde-Segot T., Lucey B.M. Shift-contagion vulnerability in the MENA stock markets *World Economy* vol. 32
- ◇ Aggarwal R., Lucey B.M., Mohanty S.K. The forward exchange rate bias puzzle is persistent: Evidence from stochastic and nonparametric cointegration tests *Financial Review* vol. 44
- 2008 ◇ Lucey B.M., Zhao S. Halloween or January? Yet another puzzle *International Review of Financial Analysis* vol. 17
- ◇ Lucey B.M., Voronkova S. Russian equity market linkages before and after the 1998 crisis: Evidence from stochastic and regime-switching cointegration tests *Journal of International Money and Finance* vol. 27
- ◇ Gilmore C.G., Lucey B.M., Boscia M. An ever-closer union? Examining the evolution of linkages of European equity markets via minimum spanning trees *Physica A: Statistical Mechanics and its Applications* vol. 387
- ◇ Lagoarde-Segot T., Lucey B.M. The capital markets of the middle east and north african region: Situation and characteristics *Emerging Markets Finance and Trade* vol. 44
- ◇ Gilmore C.G., Lucey B.M., McManus G.M. The dynamics of Central European equity market comovements *Quarterly Review of Economics and Finance* vol. 48
- ◇ Dowling M., Lucey B.M. Mood and UK equity pricing *Applied Financial Economics Letters* vol. 4
- ◇ Eastman A.M., Lucey B.M. Skewness and asymmetry in futures returns and volumes *Applied Financial Economics* vol. 18
- ◇ Barari M., Lucey B., Voronkova S. Reassessing co-movements among G7 equity markets: Evidence from iShares *Applied Financial Economics* vol. 18
- ◇ Dowling M., Lucey B.M. Robust global mood influences in equity pricing *Journal of Multinational Financial Management* vol. 18
- ◇ Lagoarde-Segot T., Lucey B.M. Efficiency in emerging markets-Evidence from the MENA region *Journal of International Financial Markets, Institutions and Money* vol. 18
- ◇ Coelho R., Richmond P., Hutzler S., Lucey B. A random-matrix-theory-based analysis of stocks of markets from different countries *Advances in Complex Systems* vol. 11
- 2007 ◇ Lucey B.M., Delaney L. A psychological, attitudinal and professional profile of Irish economists *Journal of Socio-Economics* vol. 36
- ◇ Lagoarde-Segot T., Lucey B.M. International portfolio diversification: Is there a role for the Middle East and North Africa? *Journal of Multinational Financial Management* vol. 17

Journal Articles (continued)

- ◇ Tully E., Lucey B.M. A power GARCH examination of the gold market *Research in International Business and Finance* vol. 21
- ◇ Lagoarde-Segot T., Lucey B.M. Capital market integration in the Middle East and North Africa *Emerging Markets Finance and Trade* vol. 43
- ◇ Aggarwal R., Lucey B.M. Psychological barriers in gold prices? *Review of Financial Economics* vol. 16
- ◇ Coelho R., Gilmore C.G., Lucey B., Richmond P., Hutzler S. The evolution of interdependence in world equity markets-Evidence from minimum spanning trees *Physica A: Statistical Mechanics and its Applications* vol. 376
- ◇ Hope E., Lucey B.M. Daily seasonality in 19th century stocks - Some evidence from the Dublin stock exchange *Applied Economics Letters* vol. 14
- ◇ Jokipii T., Lucey B. Contagion and interdependence: Measuring CEE banking sector co-movements *Economic Systems* vol. 31
- ◇ Fernandez V., Lucey B.M. Portfolio management under sudden changes in volatility and heterogeneous investment horizons *Physica A: Statistical Mechanics and its Applications* vol. 375
- 2006 ◇ Birg G., Lucey B.M. Integration of smaller European equity markets: A time-varying integration score analysis *Applied Financial Economics Letters* vol. 2
- ◇ Lucey B.M. Investigating the determinants of the Wednesday seasonal in Irish equities *Research in International Business and Finance* vol. 20
- ◇ Lucey B.M., Tully E. Seasonality, risk and return in daily COMEX gold and silver data 1982-2002 *Applied Financial Economics* vol. 16
- ◇ Kim S.-J., Lucey B.M., Wu E. Dynamics of bond market integration between established and accession European Union countries *Journal of International Financial Markets, Institutions and Money* vol. 16
- ◇ Lucey B.M., Tully E. The evolving relationship between gold and silver 1978-2002: Evidence from a dynamic cointegration analysis: A note *Applied Financial Economics Letters* vol. 2
- ◇ Lucey B.M., Steeley J. Measuring and assessing the effects and extent of international bond market integration *Journal of International Financial Markets, Institutions and Money* vol. 16
- ◇ Lucey B.M., Voronkova S. The relations between emerging european and developed stock markets before and after the russian crisis of 1997-1998 *International Finance Review* vol. 6
- 2005 ◇ Dowling M., Lucey B.M. Weather, biorhythms, beliefs and stock returns - Some preliminary Irish evidence *International Review of Financial Analysis* vol. 14
- ◇ Lucey B.M. Are local or international influences responsible for the pre-holiday behaviour of Irish equities? *Applied Financial Economics* vol. 15
- ◇ Lucey B.M., Pardo A. Why investors should not be cautious about the academic approach to testing for stock market anomalies *Applied Financial Economics* vol. 15
- ◇ Lucey B.M., Dowling M. The role of feelings in investor decision-making *Journal of Economic Surveys* vol. 19
- 2004 ◇ Lucey B.M. Robust estimates of daily seasonality in the Irish equity market *Applied Financial Economics* vol. 14
- ◇ Lucey B.M., Whelan S. Monthly and semi-annual seasonality in the Irish equity market 1934-2000 *Applied Financial Economics* vol. 14
- ◇ Kearney C., Lucey B.M. International equity market integration: Theory, evidence and implications *International Review of Financial Analysis* vol. 13
- 2003 ◇ Barrett A., Lucey B. An analysis of the journal article output of Irish-based economists, 1970 to 2001 *Economic and Social Review* vol. 34

Journal Articles (continued)

- 2002 ◇ Lucey B.M. Market direction and moment seasonality: Evidence from Irish equities *Applied Economics Letters* vol. 9
- 2001 ◇ Lucey B.M. Friday the 13th: International evidence *Applied Economics Letters* vol. 8
- ◇ Lucey B.M. Preholiday calendar regularities in Ireland *Atlantic Economic Journal* vol. 29
- 2000 ◇ Lucey B.M. Friday the 13th and the philosophical basis of financial economics *Journal of Economics and Finance* vol. 24
- ◇ Lucey, B.M. Anomalous Daily Seasonality in Ireland? *Applied Economics Letters*, vol. 7
- 1998 ◇ Lucey, B.M. Business Student Perceptions of Favourite and Effective Instructors: Do They Differ? *Irish Business and Administrative Research*, vol 19/20
- 1996 ◇ Lucey, B.M. Examining the Profit-Efficiency Relationship in Irish Credit Institutions, *Irish Business and Administrative Research*, vol 17 .
- ◇ Lucey, B.M. , All About Eva, *Irish Banking Review*, (Winter),
- 1995 ◇ Lucey, B.M., McCabe, Patrick, and McHugh, Gerard An Analysis of the Investment Appraisal Practices of Irish Companies, *Irish Business and Administrative Research*, vol 16
- 1994 ◇ Lucey, B.M. Some Empirics of the Iseq Index, *Economic and Social Review*, vol 25
- 1993 ◇ Lucey, B.M. Profits, Efficiency and Irish Banks, *Journal of the Statistical and Social Inquiry Society of Ireland*, vol 27
- ◇ Lucey, B.M. and Quinn, T. P., The EC and Bis Risk Weighted Capital Adequacy Measures: A Critical Analysis, *Irish Business and Administrative Research*, vol 14
- 1989 ◇ Lucey, B.M. The Real Wage Gap and Its Development over Time: The Irish Experience 1960-87 *Economic and Social Review* vol 21
- ◇ Lucey, B.M. Tests for the Macroeconomic Effects of Large-Scale Migration Based on the Irish Experience, 1948-87 *Economic and Social Review* vol 20
- 1988 ◇ Lucey, B.M. Efficiency in the Forward Exchange Market: An Application of Cointegration, *Economic and Social Review*, vol 20

Books and Book Chapters

Books

- 2019 ◇ Lucey, B.M. , E Maher and D O'Brien Recalling the Celtic Tiger (eds) Peter Lang UK
- 2011 ◇ Lucey, B.M. , C Gurdgiev and C Larkin (eds) What if Ireland Defaults? Orpen Press
- 2008 ◇ Lucey, B.M., B Megginson and S Smart An Introduction to Corporate Finance in the European Context; London , Thomson Southwestern Educational 800pp + Instructors Manual, Testbank, PowerPoint and Excel Spreadsheets.
- 1997 ◇ Lucey, B.M. Financial Management: An Introduction in the Irish Context. Dublin, Folens.330 pp + Students Workbook to Accompany

Chapters

- 2016 ◇ M Dowling and B.M. Lucey (2016) The Future of Behavioural Finance in G Firbeck and V Riccardi Financial Behavior – Players, Services, Products, and Markets, Elsevier
- 2015 ◇ R Aggarwal, F O'Connor and B.M. Lucey Metal Futures Markets in H Kent Baker ed Handbook of Futures Markets, Elsevier
- 2014 ◇ M Dowling and B.M. Lucey Emerging Markets Finance and National Culture, In M Arouri S Boubaker & D Khuong Nguyen Editors Emerging Markets and the Global Economy: A Handbook, Elsevier

Books and Book Chapters (continued)

- 2010 ◇ M Dowling and B.M. Lucey Chapter 16 – Other Emotional Biases, In Baker, H Kent and J Wurgler, editors, Handbook of Behavioural Finance, Elsevier,
- 2006 ◇ Lucey, B.M. and S Voronkova The Relations Between Emerging European And Developed Stock Markets Before And After The Russian Crisis Of 1997-1998. In: Jonathan A. Batten and Colm Kearney, International Finance Review, JAI,
- ◇ B Lucey and S Voronkova (2006) The Financial Instrumentalisation of Debt In Gurdgiev, C (ed) Innovative Solutions to the Debt Crisis, Liffey Press

Research Degree Graduates

Graduated

- PhD ◇ 2006 **Edel Tully** Thesis Title : Three Essays On The Gold Market
- ◇ 2007 **Michael Dowling** Thesis Title : An Analysis Of Mood Proxies And Their Relationship To Equity Returns
- ◇ 2008 **Thomas Lagoarde-Segot** Thesis Title : International Financial Integration Of The MENA Countries
- ◇ 2008 **Alex Eastman** Thesis Title : The Interrelationship Of Volume-Volatility-Skewness On Returns In Futures Markets
- ◇ 2009 **Ciaran Mac An Bhaird** Thesis Title : The Determinants Of Capital Structure In Irish SME's
- ◇ 2011 **Qi Yu Zhang** Thesis Title : The Impact Of Financial Integration On Corporate Balance Sheets In Emerging Markets
- ◇ 2011 **Julian Perez** Thesis Title : Multinomial Models Of Merger Target Determination In G7 Countries
- ◇ 2012 **Sarah Reilly** Thesis Title : Markov Models Of Merger Waves
- ◇ 2013 **Deirdre Reilly** Thesis Title : Essays On Property Markets And Property Finance
- ◇ 2015 **Fergus O'Connor** Thesis Title : Gold Lease Rates, Bubbles And Forward Rate Premia
- ◇ 2016 **Samuel Vigne** Thesis Title : Essays on the Financial Economics of Gold and Silver
- ◇ 2017 **Sile Li** Thesis Title : Gold and Safe Havens – a Big Data Analysis
- ◇ 2019 **Conor Nevill** Thesis Title : Financial Structure Of Hightech SME Companies
- ◇ 2019 **Pia Helbing** Thesis Title : Second Chance IPO's - determinants and characteristics
- M. Litt. ◇ 1996 **Mairead Devine** Thesis Title : A Macro Econometric Analysis Of The Irish Stock Market
- ◇ 1997 **Marian Clarke** Thesis Title : An Exploratory Study Of Capital Investment Appraisal Practice In Irish Companies.
- ◇ 2001 **Louise Turner** Thesis Title : An Analysis Of The Benefits Of Adopting Economic Value Added As A Corporate Tool

Under Supervision

- Ph.D ◇ 2021 **Marjan Zhaf** Thesis Title : An Econometric Analysis of the Gold Auction
- ◇ 2022 **Claire Kearney** Research Area : Dividend Futures
- ◇ 2024 **Jacqueline Rossovski** Research Area : Negative Return IPO's
- ◇ 2024 **Boru Ren** Research Area : Textual Analysis, Sentiment and Oil Price Forecasts

Research Degree Graduates (continued)

Postdoctoral Fellows Supervised

- 2004-5 ◇ Svitlana Voronkova Topic:International Financial Integration and CEE markets
- 2005-7 ◇ Dirk Baur Topic: Precious Metals and International Finance
- 2006-7 ◇ Edda Claus Topic:International Asset pricing
- 2007 ◇ Michael Dowling Topic:Behaviour, mood and asset pricing

Service and Administration

University

- 2004-8 ◇ Member of Executive Committee, Institute for International Integration Studies(now TRISS)
- 1994-2011 ◇ College Tutor
- 2009 ◇ Member of Committee on College Financial Strategy
- 2001-8 ◇ Member of Financial Assistance Committee
- 2003-6 ◇ Member of Personnel and Appointments
- 2004-6 ◇ Member of Graduate Studies Committee
- 2006-9 ◇ Member of University Council
- 2002-4 ◇ Member of Lecturer's Forum
- 2014-8 ◇ Elected member of University Board
- 2015-8 ◇ Member, Finance Committee
- 2007-11 ; 2015-8 ◇ Honorary Secretary, Central Fellowship Committee
- 2011-3 ◇ Member, Honorary Fellowship Committee

School

- 2003-9 ◇ Degree Year Coordinator 2003-2007
- 1996-4 ◇ Final Year Dissertation Coordinator
- 1997-2000 ◇ Webmaster
- 2008-11 ◇ Director of the MSc in Finance
- 2015- ◇ Director of Research
- 2021- ◇ Director of Phd Program
- 2015- ◇ Member of School Executive Committee

Discipline

- 1995, 2002 ◇ Chair,Irish Economics Association Annual Conference
- 2004-2019 ◇ Chair, INFINITI Conference
- 2007-10 ◇ Academic Director, Midwest Finance Association (USA)
- 2005 ◇ Member of Local Organizing Committee, Global Finance Association