

# Rafael Santamaria

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/1271940/publications.pdf>

Version: 2024-02-01

46  
papers

550  
citations

759233

12  
h-index

713466

21  
g-index

48  
all docs

48  
docs citations

48  
times ranked

329  
citing authors

#	ARTICLE	IF	CITATIONS
1	Investor sentiment effect in stock markets: Stock characteristics or country-specific factors?. <i>International Review of Economics and Finance</i> , 2013, 27, 572-591.	4.5	92
2	The Momentum Effect in Latin American Emerging Markets. <i>Emerging Markets Finance and Trade</i> , 2007, 43, 24-45.	3.1	35
3	Option-Expiration Effects in Small Markets: The Spanish Stock Exchange. <i>Journal of Futures Markets</i> , 2001, 21, 905-928.	1.8	34
4	The Impact of Investor Sentiment on Stock Returns in Emerging Markets: The Case of Central European Markets. <i>Eastern European Economics</i> , 2015, 53, 328-355.	1.4	30
5	The Random Walk Hypothesis in the Spanish Stock Market: 1980-1992. <i>Journal of Business Finance and Accounting</i> , 1997, 24, 667-684.	2.7	29
6	Forecasting volatility in the Spanish option market. <i>Applied Financial Economics</i> , 2004, 14, 1-11.	0.5	28
7	Bad news and Dow Jones make the Spanish stocks go round. <i>European Journal of Operational Research</i> , 2005, 163, 253-275.	5.7	25
8	Is cognitive bias really present in analyst forecasts? The role of investor sentiment. <i>International Business Review</i> , 2014, 23, 824-837.	4.8	23
9	Testing memory patterns in the Spanish stock market. <i>Applied Financial Economics</i> , 1996, 6, 401-411.	0.5	15
10	Is bad news cause of asymmetric volatility response? A note. <i>Applied Economics</i> , 2002, 34, 1227-1231.	2.2	15
11	Sentiment-prone investors and volatility dynamics between spot and futures markets. <i>International Review of Economics and Finance</i> , 2015, 35, 180-196.	4.5	15
12	Value of Analysts' Consensus Recommendations and Investor Sentiment. <i>Journal of Behavioral Finance</i> , 2013, 14, 213-229.	1.7	14
13	Game, set and match: the favourite-long shot bias in tennis betting exchanges. <i>Applied Economics Letters</i> , 2016, 23, 605-608.	1.8	14
14	Does analyst information influence the cost of debt? Some international evidence. <i>International Review of Economics and Finance</i> , 2019, 64, 323-342.	4.5	14
15	Technological alliances and the market valuation of new economy firms. <i>Technovation</i> , 2006, 26, 369-383.	7.8	13
16	Does informed trading occur in the options market? Some revealing clues. <i>Accounting and Finance</i> , 2010, 50, 555-579.	3.2	12
17	The momentum effect: omitted risk factors or investor behaviour? Evidence from the Spanish stock market. <i>Quantitative Finance</i> , 2007, 7, 637-650.	1.7	11
18	Do Managerial Skills Vary Across Fund Managers? Results Using European Mutual Funds. <i>Journal of Financial Services Research</i> , 2010, 38, 41-67.	1.5	11

#	ARTICLE	IF	CITATIONS
19	The effect of US holidays on the European markets: <i>when the catâ€™s away</i> . Accounting and Finance, 2013, 53, 111-136.	3.2	11
20	Momentum, market states and investor behavior. Empirical Economics, 2009, 37, 105-130.	3.0	10
21	Is default risk the hidden factor in momentum returns? Some empirical results. Accounting and Finance, 2014, 54, 671-698.	3.2	10
22	â€œNew Economyâ€Firms and Momentum. Journal of Behavioral Finance, 2007, 8, 109-120.	1.7	8
23	Behavioral Biases Never Walk Alone. Journal of Sports Economics, 2017, 18, 99-125.	1.9	8
24	The role of sentiment and stock characteristics in the translation of analystsâ€™ forecasts into recommendations. North American Journal of Economics and Finance, 2019, 49, 252-272.	3.5	8
25	Hidden Power of Trading Activity: The FLB in Tennis Betting Exchanges. Journal of Sports Economics, 2019, 20, 261-285.	1.9	7
26	Collaborative Culture and Stock Market Reaction to Alliance Announcements. Management Research, 2004, 2, 25-48.	0.7	6
27	The stock market crisis and momentum. Some evidence for the Spanish stock market during the 1990s. Applied Financial Economics, 2007, 17, 469-486.	0.5	6
28	The Role of Investor Type in the Fee Structures of Pension Plans. Journal of Financial Services Research, 2016, 50, 387-417.	1.5	6
29	Persistence in Mutual Funds in Latin American Emerging Markets. Journal of Emerging Market Finance, 2007, 6, 1-37.	1.0	5
30	Information spillovers between derivative markets with differences in transaction costs and liquidity. Applied Economics Letters, 2009, 16, 1039-1047.	1.8	5
31	Market penetration strategies and the feeâ€“performance relationship: the case of Spanish money mutual funds. Service Industries Journal, 2010, 30, 1529-1547.	8.3	5
32	Determinants of the underpricing of new shares during the subscription period: empirical evidence from the Spanish stock exchange. Applied Financial Economics, 2007, 17, 521-540.	0.5	4
33	The profitability of momentum strategies using stock futures contracts in small markets. Applied Economics Letters, 2006, 2, 173-177.	0.2	3
34	Â¿Es el efecto momentum exclusivo de empresas insolventes?. Revista Espanola De Financiacion Y Contabilidad, 2010, 39, 445-476.	0.7	3
35	Stock Characteristics, Investor Type, and Market Myopia. Journal of Behavioral Finance, 2016, 17, 183-199.	1.7	3
36	Bad company. The indirect effect of differences in corporate governance in the pension plan industry. International Review of Financial Analysis, 2017, 54, 63-75.	6.6	3

#	ARTICLE	IF	CITATIONS
37	Does Default Probability Matter in Latin American Emerging Markets?. Emerging Markets Finance and Trade, 2013, 49, 63-81.	3.1	2
38	Complexity is never simple: Intangible intensity and analyst accuracy. BRQ Business Research Quarterly, 2020, , 234094442093187.	3.7	2
39	The role of small bettors in price formation in betting exchanges. Applied Economics, 2020, 52, 3637-3650.	2.2	2
40	Empirical regularities for the currencies of European monetary system during the 1976-1993 period. Applied Economics Letters, 2000, 7, 755-764.	1.8	1
41	Momentum and default risk. Some results using the jump component. International Review of Financial Analysis, 2015, 40, 185-193.	6.6	1
42	The effect of a switch of management company on pension plan fees. Revista Espanola De Financiacion Y Contabilidad, 0, , 1-27.	0.7	1
43	Momentum and Default Risk: Some Results Using the Jump Component. SSRN Electronic Journal, 2013, , .	0.4	0
44	Coasimetría idiosincrónica y riesgo de insolvencia en el mercado de valores español. Revista Espanola De Financiacion Y Contabilidad, 2014, 43, 290-315.	0.7	0
45	Governance, Decision-Maker and Fee Setting in the Pension Plan Industry. SSRN Electronic Journal, 2016, , .	0.4	0
46	Does Intangible Intensity Affect Analyst Accuracy? Some Evidence from Spanish Firms. CSR, Sustainability, Ethics & Governance, 2020, , 213-232.	0.3	0