

# Georges Dionne

## List of Publications by Year in descending order

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114  
papers

3,343  
citations

159585

30  
h-index

197818

49  
g-index

117  
all docs

117  
docs citations

117  
times ranked

1513  
citing authors

#	ARTICLE	IF	CITATIONS
1	Forecasting expected shortfall: Should we use a multivariate model for stock market factors?. International Journal of Forecasting, 2023, 39, 314-331.	6.5	3
2	Asymmetric effects of the limit order book on price dynamics. Journal of Empirical Finance, 2022, 65, 77-98.	1.8	4
3	Reinsurance demand and liquidity creation: A search for bicausality. Journal of Empirical Finance, 2022, 66, 137-154.	1.8	6
4	Effects of Insurance Incentives on Road Safety: Evidence from a Natural Experiment in China*. Scandinavian Journal of Economics, 2021, 123, 453-477.	1.4	4
5	The costs and benefits of reinsurance. Geneva Papers on Risk and Insurance: Issues and Practice, 2021, 46, 177-199.	2.1	10
6	The dynamics of ex-ante weighted spread: an empirical analysis. Quantitative Finance, 2020, 20, 593-617.	1.7	0
7	The governance of risk management: The importance of directors' independence and financial knowledge. Risk Management and Insurance Review, 2019, 22, 247-277.	0.8	14
8	Dynamic corporate risk management: Motivations and real implications. Journal of Banking and Finance, 2018, 95, 97-111.	2.9	11
9	MODELLING AND ESTIMATING INDIVIDUAL AND FIRM EFFECTS WITH COUNT PANEL DATA. ASTIN Bulletin, 2018, 48, 1049-1078.	1.0	4
10	Health Care Workers' Risk Perceptions and Willingness to Report for Work during an Influenza Pandemic. Risks, 2018, 6, 8.	2.4	16
11	The use of nonlinear hedging strategies by US oil producers: Motivations and implications. Energy Economics, 2017, 63, 348-364.	12.1	16
12	Reinsurance Demand and Liquidity Creation. SSRN Electronic Journal, 2017, , .	0.4	1
13	Does asymmetric information affect the premium in mergers and acquisitions?. Canadian Journal of Economics, 2015, 48, 819-852.	1.2	24
14	Optimal Form of Retention for Securitized Loans Under Moral Hazard. SSRN Electronic Journal, 2015, , .	0.4	0
15	Liquidity-adjusted Intraday Value at Risk modeling and risk management: An application to data from Deutsche B�rse. Journal of Banking and Finance, 2015, 59, 202-219.	2.9	11
16	Is there any dependence between consumer credit line utilization and default probability on a term loan? Evidence from bank-customer data. Journal of Empirical Finance, 2015, 33, 276-286.	1.8	8
17	Liquidity-Adjusted Intraday Value at Risk Modeling and Risk Management: An Application to Data from Deutsche B�rse. SSRN Electronic Journal, 2014, , .	0.4	0
18	Economic Effects of Risk Classification Bans. GENEVA Risk and Insurance Review, 2014, 39, 184-221.	0.8	54

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19	Detecting Regime Shifts in Credit Spreads. <i>Journal of Financial and Quantitative Analysis</i> , 2014, 49, 1339-1364.	3.5	13
20	Credit spread changes within switching regimes. <i>Journal of Banking and Finance</i> , 2014, 49, 41-55.	2.9	30
21	Insurance and Insurance Markets. <i>Handbook of the Economics of Risk and Uncertainty</i> , 2014, , 203-261.	0.1	9
22	When can expected utility handle first-order risk aversion?. <i>Journal of Economic Theory</i> , 2014, 154, 403-422.	1.1	15
23	Entry, imperfect competition, and futures market for the input. <i>International Journal of Industrial Organization</i> , 2014, 35, 70-83.	1.2	6
24	Risk Management of Nonstandard Basket Options with Different Underlying Assets. <i>Journal of Futures Markets</i> , 2013, 33, 299-326.	1.8	2
25	Does insurance fraud in automobile theft insurance fluctuate with the business cycle?. <i>Journal of Risk and Uncertainty</i> , 2013, 47, 67-92.	1.5	21
26	Risk Management: History, Definition, and Critique. <i>Risk Management and Insurance Review</i> , 2013, 16, 147-166.	0.8	122
27	SEPARATING MORAL HAZARD FROM ADVERSE SELECTION AND LEARNING IN ALUTOMOBILE INSURANCE: LONGITUDINAL EVIDENCE FROM FRANCE. <i>Journal of the European Economic Association</i> , 2013, 11, 897-917.	3.5	56
28	On debt service and renegotiation when debt-holders are more strategic. <i>Journal of Financial Intermediation</i> , 2013, 22, 353-372.	2.5	11
29	A review of recent theoretical and empirical analyses of asymmetric information in road safety and automobile insurance. <i>Research in Transportation Economics</i> , 2013, 43, 85-97.	4.1	25
30	The Empirical Measure of Information Problems with Emphasis on Insurance Fraud and Dynamic Data. , 2013, , 423-448.		8
31	Default and liquidity regimes in the bond market during the 2002â€“2012 period. <i>Canadian Journal of Economics</i> , 2013, 46, 1160-1195.	1.2	8
32	Performance analysis of a collateralized fund obligation (CFO) equity tranche. <i>European Journal of Finance</i> , 2013, 19, 518-553.	3.1	1
33	On risk management determinants: what really matters?. <i>European Journal of Finance</i> , 2013, 19, 145-164.	3.1	19
34	How Do Firms Hedge Risks? Empirical Evidence from U.S. Oil and Gas Producers. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	3
35	Adverse Selection in Insurance Contracting. , 2013, , 231-280.		28
36	On the determinants of the implied default barrier. <i>Journal of Empirical Finance</i> , 2012, 19, 395-408.	1.8	11

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37	Entry, Imperfect Competition, and Futures Market for the Input. SSRN Electronic Journal, 2012, , .	0.4	1
38	Corporate risk management and dividend signaling theory. Finance Research Letters, 2011, 8, 188-195.	6.7	19
39	The impact of prudence on optimal prevention revisited. Economics Letters, 2011, 113, 147-149.	1.9	34
40	A reduced form model of default spreads with Markov-switching macroeconomic factors. Journal of Banking and Finance, 2011, 35, 1984-2000.	2.9	27
41	Does Opportunistic Fraud in Automobile Theft Insurance Fluctuate with the Business Cycle?. SSRN Electronic Journal, 2011, , .	0.4	1
42	Incentive Mechanisms for Safe Driving: A Comparative Analysis with Dynamic Data. Review of Economics and Statistics, 2011, 93, 218-227.	4.3	47
43	The Calculation of the Statistical Value of Human Life (Le Calcul De La Valeur Statistique D'Une Vie) Tj ETQq1 1 0.784314 rgBT /Overlo 0,4	0.4	
44	Corporate Risk Management and Dividend Signaling Theory. SSRN Electronic Journal, 2010, , .	0.4	1
45	Scaling models for the severity and frequency of external operational loss data. Journal of Banking and Finance, 2010, 34, 1484-1496.	2.9	61
46	Default Risk in Corporate Yield Spreads. Financial Management, 2010, 39, 707-731.	2.7	24
47	Efficiency of insurance firms with endogenous risk management and financial intermediation activities. Journal of Productivity Analysis, 2009, 32, 145-159.	1.6	47
48	Asymmetric Information and Adverse Selection in Mauritian Slave Auctions. Review of Economic Studies, 2009, 76, 1269-1295.	5.4	30
49	Optimal Auditing with Scoring: Theory and Application to Insurance Fraud. Management Science, 2009, 55, 58-70.	4.1	70
50	Intraday Value at Risk (IVaR) using tick-by-tick data with application to the Toronto Stock Exchange. Journal of Empirical Finance, 2009, 16, 777-792.	1.8	58
51	The value of a statistical life: A meta-analysis with a mixed effects regression model. Journal of Health Economics, 2009, 28, 444-464.	2.7	144
52	Estimation of the default risk of publicly traded companies: evidence from Canadian data. Canadian Journal of Administrative Sciences, 2008, 25, 134-152.	1.5	5
53	Consolidation and value creation in the insurance industry: The role of governance. Journal of Banking and Finance, 2008, 32, 56-68.	2.9	56
54	Empirical evaluation of the asset-allocation puzzle. Economics Letters, 2008, 100, 304-307.	1.9	1

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55	New Evidence on the Determinants of Absenteeism Using Linked Employer-Employee Data. <i>ILR Review</i> , 2007, 61, 108-120.	2.3	100
56	Conditions Ensuring the Decomposition of Asset Demand for All Risk-Averse Investors. <i>European Journal of Finance</i> , 2007, 13, 397-404.	3.1	6
57	Predicted risk perception and risk-taking behavior: The case of impaired driving. <i>Journal of Risk and Uncertainty</i> , 2007, 35, 237-264.	1.5	32
58	The Value of a Statistical Life: A Meta-Analysis with a Mixed Effects Regression Model. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	5
59	Vehicle and Fleet Random Effects in a Model of Insurance Rating for Fleets of Vehicles. <i>ASTIN Bulletin</i> , 2006, 36, 25-77.	1.0	14
60	Lottery qualities. <i>Journal of Risk and Uncertainty</i> , 2006, 32, 195-216.	1.5	1
61	Vehicle and Fleet Random Effects in a Model of Insurance Rating for Fleets of Vehicles. <i>ASTIN Bulletin</i> , 2006, 36, 25-77.	1.0	4
62	The (1992) Bonus-Malus System in Tunisia: An Empirical Evaluation. <i>Journal of Risk and Insurance</i> , 2005, 72, 609-633.	1.6	25
63	On the Necessity of Using Lottery Qualities. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	0
64	On Risk Management Determinants: What Really Matters?. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	24
65	Comparative Mixed Risk Aversion: Definition and Application to Self-Protection and Willingness to Pay. <i>Journal of Risk and Uncertainty</i> , 2004, 29, 261-276.	1.5	48
66	Environmental risk and extended liability: The case of green technologies. <i>Journal of Public Economics</i> , 2003, 87, 1025-1060.	4.3	43
67	Risk management determinants affecting firms' values in the gold mining industry: new empirical results. <i>Economics Letters</i> , 2003, 79, 43-52.	1.9	65
68	Risk Management and Corporate Governance. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	7
69	Replacement Cost Endorsement and Opportunistic Fraud in Automobile Insurance. <i>Journal of Risk and Uncertainty</i> , 2002, 24, 213-230.	1.5	43
70	Stochastic dominance and optimal portfolio. <i>Economics Letters</i> , 2001, 71, 347-354.	1.9	2
71	Testing for Evidence of Adverse Selection in the Automobile Insurance Market: A Comment. <i>Journal of Political Economy</i> , 2001, 109, 444-453.	4.5	199
72	Experience Rating Schemes for Fleets of Vehicles. <i>ASTIN Bulletin</i> , 2001, 31, 81-105.	1.0	22

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73	Lottery Decisions and Probability Weighting Function. <i>Journal of Risk and Uncertainty</i> , 2001, 22, 21-33.	1.5	11
74	Deductible Contracts Against Fraudulent Claims: Evidence from Automobile Insurance. <i>Review of Economics and Statistics</i> , 2001, 83, 290-301.	4.3	48
75	Corporate insurance with optimal financial contracting. <i>Economic Theory</i> , 2000, 16, 77-105.	0.9	36
76	Inferring technological parameters from incomplete panel data. <i>Journal of Econometrics</i> , 1998, 87, 303-327.	6.5	23
77	Debt, moral hazard and airline safety An empirical evidence. <i>Journal of Econometrics</i> , 1997, 79, 379-402.	6.5	79
78	Taxi drivers' accidents: How binocular vision problems are related to their rate and severity in terms of the number of victims. <i>Accident Analysis and Prevention</i> , 1997, 29, 217-224.	5.7	52
79	Une Évaluation empirique de la nouvelle tarification de l'assurance automobile (1992) au Québec. <i>L'Actualité Économique</i> , 1997, 73, 47-80.	0.1	4
80	Count data models for a credit scoring system. <i>Journal of Empirical Finance</i> , 1996, 3, 303-325.	1.8	42
81	Non-convexities and the efficiency of equilibria in insurance markets with asymmetric information. <i>Economics Letters</i> , 1996, 52, 31-40.	1.9	18
82	Medical conditions and the severity of commercial motor vehicle drivers' road accidents. <i>Accident Analysis and Prevention</i> , 1996, 28, 43-51.	5.7	31
83	A model of comparative statics for changes in stochastic returns with dependent risky assets. <i>Journal of Risk and Uncertainty</i> , 1996, 13, 147-162.	1.5	13
84	Medical conditions, risk exposure, and truck drivers' accidents: An analysis with count data regression models. <i>Accident Analysis and Prevention</i> , 1995, 27, 295-305.	5.7	46
85	Adverse Selection, Commitment, and Renegotiation: Extension to and Evidence from Insurance Markets. <i>Journal of Political Economy</i> , 1994, 102, 209-235.	4.5	107
86	Moral hazard, renegotiation and debt. <i>Economics Letters</i> , 1994, 46, 113-119.	1.9	11
87	Insurance with undiversifiable risk: Contract structure and organizational form of insurance firms. <i>Journal of Risk and Uncertainty</i> , 1993, 6, 187-203.	1.5	108
88	Relatively weak increases in risk and their comparative statics. <i>Economics Letters</i> , 1993, 41, 269-272.	1.9	18
89	Applications of the GB2 family of distributions in modeling insurance loss processes. <i>Insurance: Mathematics and Economics</i> , 1990, 9, 257-272.	1.2	83
90	A Generalization of Automobile Insurance Rating Models: The Negative Binomial Distribution with a Regression Component. <i>ASTIN Bulletin</i> , 1989, 19, 199-212.	1.0	128

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91	More on insurance as a Giffen good. <i>Journal of Risk and Uncertainty</i> , 1989, 2, 415-420.	1.5	53
92	More on the geographical distribution of physicians. <i>Journal of Health Economics</i> , 1987, 6, 365-374.	2.7	28
93	Adverse selection and finite-horizon insurance contracts. <i>European Economic Review</i> , 1987, 31, 843-861.	2.3	16
94	The economics of road safety. <i>Transportation Research Part B: Methodological</i> , 1987, 21, 413-431.	5.9	37
95	Adverse Selection, Repeated Insurance Contracts and Annoucement Strategy. <i>Review of Economic Studies</i> , 1985, 52, 719.	5.4	70
96	Self-insurance, self-protection and increased risk aversion. <i>Economics Letters</i> , 1985, 17, 39-42.	1.9	265
97	Doctors and their workshops. <i>Journal of Health Economics</i> , 1985, 4, 21-33.	2.7	21
98	Insurance and saving: some further results. <i>Insurance: Mathematics and Economics</i> , 1984, 3, 101-110.	1.2	56
99	Moral Hazard and State-Dependent Utility Function. <i>Journal of Risk and Insurance</i> , 1982, 49, 405.	1.6	33
100	The Costs and Benefits of Reinsurance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	26
101	Le calcul de la valeur statistique dâ€™une vie humaine. <i>L'ActualitÃ© Ã©conomique</i> , 0, 86, 487-530.	0.1	3
102	The Empirical Measure of Information Problems with Emphasis on Insurance Fraud and Dynamic Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
103	Endogenous Hidden Markov Regimes in Operational Loss Data: Application to the Recent Financial Crisis. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
104	Cyclical Variations in Liquidity Risk of Corporate Bonds. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
105	Real Implications of Corporate Risk Management: Review of Main Results and New Evidence From a Different Methodology. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
106	What about Underevaluating Operational Value at Risk in the Banking Sector?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
107	Can Higher-Order Risks Explain the Credit Spread Puzzle?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
108	Insurance and Insurance Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1

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109	Statistical Analysis of Value-of-Life Estimates Using Hedonic Wage Method. SSRN Electronic Journal, 0, , .	0.4	5
110	Optimal Auditing for Insurance Fraud. SSRN Electronic Journal, 0, , .	0.4	12
111	Determinants of Insurers' Performance in Risk Pooling, Risk Management, and Financial Intermediation Activities. SSRN Electronic Journal, 0, , .	0.4	3
112	Book Review of 'Foundations of Economic Analysis of Law,' by Steven Shavell. SSRN Electronic Journal, 0, , .	0.4	0
113	Extremal Events in a Bank Operational Losses. SSRN Electronic Journal, 0, , .	0.4	0
114	The Dynamics of Ex-Ante High-Frequency Liquidity: An Empirical Analysis. SSRN Electronic Journal, 0, , .	0.4	0