Rosa Rodriguez

List of Publications by Year
in descending order

24 papers	254 citations	1307594 7 h-index	1058476 14 g-index
24 all docs	24 docs citations	24 times ranked	188 citing authors

#	Article	IF	Citations
1	The value of coskewness in mutual fund performance evaluation. Journal of Banking and Finance, 2009, 33, 1664-1676.	2.9	64
2	Can output explain the predictability and volatility of stock returns?. Journal of International Money and Finance, 2002, 21, 163-182.	2.5	34
3	The idiosyncratic volatility anomaly: Corporate investment or investor mispricing?. Journal of Banking and Finance, 2015, 60, 224-238.	2.9	22
4	Are EU's Climate and Energy Package 20-20-20 targets achievable and compatible? Evidence from the impact of renewables on electricity prices. Energy, 2019, 183, 477-486.	8.8	22
5	Time horizon trading and the idiosyncratic risk puzzle. Quantitative Finance, 2015, 15, 327-343.	1.7	17
6	Idiosyncratic volatility, conditional liquidity and stock returns. International Review of Economics and Finance, 2018, 53, 118-132.	4.5	15
7	Management sub-advising in the mutual fund industry. Journal of Financial Economics, 2018, 127, 567-587.	9.0	14
8	Corporate Stock and Bond Return Correlations and Dynamic Adjustments of Capital Structure. Journal of Business Finance and Accounting, 2015, 42, 705-746.	2.7	9
9	Teaching quality and academic research. International Review of Economics Education, 2016, 23, 10-27.	1.6	9
10	Tail risk of electricity futures. Energy Economics, 2020, 91, 104886.	12.1	7
11	Cannibalization, depredation, and market remuneration of power plants. Energy Policy, 2022, 167, 113086.	8.8	6
12	Time-zero efficiency of European power derivatives markets. Energy Policy, 2016, 95, 253-268.	8.8	5
13	The Consumption/Wealth and Book/Market Ratios in a Dynamic Asset Pricing Contex. Spanish Economic Review, 2006, 8, 199-226.	1.0	4
14	On the Economic Link Between Asset Prices and Real Activity. Journal of Business Finance and Accounting, 2007, 34, 889-916.	2.7	4
15	Optimal diversification across mutual funds. Applied Financial Economics, 2013, 23, 119-122.	0.5	4
16	Accurately measuring gold mutual fund performance. Applied Economics Letters, 2014, 21, 268-271.	1.8	4
17	A study on short-selling constraints: total ban versus partial ban. Applied Economics Letters, 2015, 22, 99-103.	1.8	4
18	Can Fundamentals Explain Cross-Country Correlations of Asset Returns?. Review of World Economics, 2006, 142, 585-598.	2.0	2

#	Article	IF	Citations
19	Time Horizon Trading and the Idiosyncratic Risk Puzzle. SSRN Electronic Journal, 2011, , .	0.4	2
20	Why is timing perverse?. European Journal of Finance, 2015, 21, 1334-1356.	3.1	2
21	Modelling Electricity Swaps with Stochastic Forward Premium Models. Energy Journal, 2018, 39, 1-34.	1.7	2
22	Management Sub-Advising: Mutual Fund Industry. SSRN Electronic Journal, 2012, , .	0.4	1
23	Default supply auctions in electricity markets: Challenges and proposals. Energy Policy, 2018, 122, 142-151.	8.8	1
24	Diversificating the Undiversified Mutual Fund World. SSRN Electronic Journal, 0, , .	0.4	0