

# Wolfgang Drobetz

## List of Publications by Year in descending order

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Version: 2024-02-01

40  
papers

2,305  
citations

394421

19  
h-index

276875

41  
g-index

42  
all docs

42  
docs citations

42  
times ranked

1199  
citing authors

#	ARTICLE	IF	CITATIONS
1	An Integrated Framework of Corporate Governance and Firm Valuation. <i>European Financial Management</i> , 2006, 12, 249-283.	2.9	376
2	Corporate Governance and Expected Stock Returns: Evidence from Germany. <i>European Financial Management</i> , 2004, 10, 267-293.	2.9	354
3	Policy uncertainty, investment, and the cost of capital. <i>Journal of Financial Stability</i> , 2018, 39, 28-45.	5.2	184
4	Information asymmetry and the value of cash. <i>Journal of Banking and Finance</i> , 2010, 34, 2168-2184.	2.9	181
5	Is Board Size an Independent Corporate Governance Mechanism?. <i>Kyklos</i> , 2004, 57, 327-356.	1.4	149
6	The international zero-leverage phenomenon. <i>Journal of Corporate Finance</i> , 2013, 23, 196-221.	5.5	98
7	Corporate cash holdings: Evidence from Switzerland. <i>Financial Markets and Portfolio Management</i> , 2007, 21, 293-324.	2.0	87
8	Portfolio insurance and prospect theory investors: Popularity and optimal design of capital protected financial products. <i>Journal of Banking and Finance</i> , 2011, 35, 1683-1697.	2.9	86
9	Capital structure decisions of globally-listed shipping companies. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2013, 52, 49-76.	7.4	80
10	Corporate social responsibility disclosure: The case of international shipping. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2014, 71, 18-44.	7.4	69
11	Heterogeneity in the Speed of Capital Structure Adjustment across Countries and over the Business Cycle. <i>European Financial Management</i> , 2015, 21, 936-973.	2.9	61
12	Information Asymmetry and Financing Decisions <sup>*</sup> . <i>International Review of Finance</i> , 2011, 11, 123-154.	1.9	60
13	Common risk factors in the returns of shipping stocks. <i>Maritime Policy and Management</i> , 2010, 37, 93-120.	3.8	58
14	The Returns to Hedge Fund Activism in Germany. <i>European Financial Management</i> , 2015, 21, 106-147.	2.9	53
15	Industry expert directors. <i>Journal of Banking and Finance</i> , 2018, 92, 195-215.	2.9	42
16	Are stock markets really so inefficient? The case of the "Halloween Indicator". <i>Finance Research Letters</i> , 2014, 11, 112-121.	6.7	30
17	Sell in May and Go Away: Still good advice for investors?. <i>International Review of Financial Analysis</i> , 2015, 38, 29-43.	6.6	28
18	Systematic risk behavior in cyclical industries: The case of shipping. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2016, 88, 129-145.	7.4	28

#	ARTICLE	IF	CITATIONS
19	Conditional performance evaluation for German equity mutual funds. <i>European Journal of Finance</i> , 2009, 15, 287-316.	3.1	25
20	Testing rebalancing strategies for stock-bond portfolios across different asset allocations. <i>Applied Economics</i> , 2016, 48, 772-788.	2.2	25
21	The impact of liquidity crises on cash flow sensitivities. <i>Quarterly Review of Economics and Finance</i> , 2017, 66, 225-239.	2.7	20
22	Corporate cash holdings in the shipping industry. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2018, 112, 107-124.	7.4	20
23	Investment and financing decisions of private and public firms. <i>Journal of Business Finance and Accounting</i> , 2019, 46, 225-262.	2.7	20
24	Capital allocation and ownership concentration in the shipping industry. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2019, 122, 78-99.	7.4	18
25	Share repurchases of initial public offerings: motives, valuation effects, and the impact of market regulation. <i>European Journal of Finance</i> , 2014, 20, 232-263.	3.1	17
26	Equity Issues and Stock Repurchases of Initial Public Offerings. <i>European Financial Management</i> , 2016, 22, 31-62.	2.9	17
27	A bootstrap-based comparison of portfolio insurance strategies. <i>European Journal of Finance</i> , 2017, 23, 31-59.	3.1	16
28	Corporate governance convergence in the European M&A market. <i>Finance Research Letters</i> , 2020, 32, 101091.	6.7	16
29	Cyclicality of growth opportunities and the value of cash holdings. <i>Journal of Financial Stability</i> , 2018, 37, 74-96.	5.2	13
30	The role of catastrophe bonds in an international multi-asset portfolio: Diversifier, hedge, or safe haven?. <i>Finance Research Letters</i> , 2020, 33, 101198.	6.7	13
31	Where is the value added of rebalancing? A systematic comparison of alternative rebalancing strategies. <i>Financial Markets and Portfolio Management</i> , 2014, 28, 209-231.	2.0	11
32	On the Popularity of the CPPI Strategy: A Behavioral-Finance-Based Explanation and Design Recommendations. <i>Journal of Wealth Management</i> , 2010, 13, 41-54.	0.8	8
33	Estimating the Cost of Executive Stock Options: evidence from Switzerland. <i>Corporate Governance: an International Review</i> , 2007, 15, 798-815.	2.4	7
34	Timing the stock market: Does it really make no sense?. <i>Journal of Behavioral and Experimental Finance</i> , 2016, 10, 88-104.	3.8	7
35	Determinants of Management Earnings Forecasts: The Case of Global Shipping IPOs. <i>European Financial Management</i> , 2017, 23, 975-1015.	2.9	7
36	Global cash flow sensitivities. <i>Finance Research Letters</i> , 2018, 25, 16-22.	6.7	6

#	ARTICLE	IF	CITATIONS
37	Heterogeneity in asset allocation decisions: Empirical evidence from Switzerland. <i>International Review of Financial Analysis</i> , 2009, 18, 84-93.	6.6	5
38	Fixed-Income Portfolio Allocation Including Hedge Fund Strategies: A Copula Opinion Pooling Approach. <i>Journal of Fixed Income</i> , 2009, 18, 78-91.	0.5	3
39	Does tactical asset allocation work? Another look at the fundamental law of active management. <i>Journal of Asset Management</i> , 2009, 10, 235-252.	1.5	3
40	Can investors benefit from the performance of alternative UCITS funds?. <i>Financial Markets and Portfolio Management</i> , 2017, 31, 69-111.	2.0	1