

# Ariane Szafarz

## List of Publications by Year in descending order

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Version: 2024-02-01

85  
papers

2,111  
citations

331670

21  
h-index

289244

40  
g-index

87  
all docs

87  
docs citations

87  
times ranked

1122  
citing authors

#	ARTICLE	IF	CITATIONS
1	Virtual currency, tangible return: Portfolio diversification with bitcoin. <i>Journal of Asset Management</i> , 2015, 16, 365-373.	1.5	466
2	Microfinance and Gender: Is There a Glass Ceiling on Loan Size?. <i>World Development</i> , 2013, 42, 165-181.	4.9	164
3	Unsubsidized microfinance institutions. <i>Economics Letters</i> , 2013, 120, 174-176.	1.9	103
4	On Mission Drift in Microfinance Institutions. , 2011, , 341-366.		101
5	No contagion, only globalization and flight to quality. <i>Journal of International Money and Finance</i> , 2012, 31, 1729-1744.	2.5	93
6	Vive la Différence: Social Banks and Reciprocity in the Credit Market. <i>Journal of Business Ethics</i> , 2014, 125, 361-380.	6.0	83
7	Subjectivity in credit allocation to micro-entrepreneurs: evidence from Brazil. <i>Small Business Economics</i> , 2013, 41, 263-275.	6.7	59
8	Controlling firms through the majority voting rule. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2005, 355, 509-529.	2.6	53
9	Women Leaders and Social Performance: Evidence from Financial Cooperatives in Senegal. <i>World Development</i> , 2015, 74, 437-452.	4.9	52
10	Solutions of Linear Rational Expectations Models. <i>Econometric Theory</i> , 1985, 1, 341-368.	0.7	51
11	Microfinance and Gender: Issues, Challenges and The Road Ahead. <i>Journal of Development Studies</i> , 2017, 53, 641-648.	2.1	48
12	Does Commercial Microfinance Belong to the Financial Sector? Lessons from the Stock Market. <i>World Development</i> , 2015, 67, 110-125.	4.9	47
13	Art market inefficiency. <i>Economics Letters</i> , 2013, 121, 23-25.	1.9	46
14	Gender Biases in Bank Lending: Lessons from Microcredit in France. <i>Journal of Business Ethics</i> , 2018, 147, 631-650.	6.0	42
15	Discrimination by microcredit officers: Theory and evidence on disability in Uganda. <i>Quarterly Review of Economics and Finance</i> , 2015, 58, 44-55.	2.7	41
16	SPECULATIVE BUBBLES AND FINANCIAL MARKETS. <i>Oxford Economic Papers</i> , 1992, 44, 626-640.	1.2	38
17	Do social enterprises walk the talk? Assessing microfinance performances with mission statements. <i>Journal of Business Venturing Insights</i> , 2019, 11, e00117.	3.4	38
18	Aid Volatility and Social Performance in Microfinance. <i>Nonprofit and Voluntary Sector Quarterly</i> , 2017, 46, 116-140.	1.9	36

#	ARTICLE	IF	CITATIONS
19	Multivariate unit root tests of the PPP hypothesis. <i>Journal of Empirical Finance</i> , 1999, 6, 335-353.	1.8	34
20	What type of microfinance institutions supply savings products?. <i>Economics Letters</i> , 2016, 140, 57-59.	1.9	31
21	Testing for spurious causality in exchange rates. <i>Journal of Empirical Finance</i> , 1998, 5, 47-66.	1.8	29
22	The Cost of Empowerment: Multiple Sources of Women's Debt in Rural India. <i>Journal of Development Studies</i> , 2017, 53, 700-722.	2.1	25
23	Discipline and flexibility: a behavioural perspective on microfinance product design. <i>Oxford Development Studies</i> , 2017, 45, 321-337.	1.9	24
24	Virtual Currency, Tangible Return: Portfolio Diversification with Bitcoins. <i>SSRN Electronic Journal</i> , 0, , .	0.4	21
25	Crisis-Robust Bond Portfolios. <i>Journal of Fixed Income</i> , 2008, 18, 57-70.	0.5	20
26	Observing bailout expectations during a total eclipse of the sun. <i>Journal of International Money and Finance</i> , 2010, 29, 1193-1205.	2.5	19
27	Selectivity and Transparency in Social Banking: Evidence from Europe. <i>Journal of Economic Issues</i> , 2016, 50, 494-502.	0.8	18
28	Microfinance and Gender: Is There a Glass Ceiling in Loan Size?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	18
29	Defining Social Collateral in Microfinance Group Lending. , 2014, , 187-207.		17
30	Anchors Aweigh? Then Time to Head Upstream: Why We Need to Theorize "Mission" Before "Drift". <i>Academy of Management Review</i> , 2020, 45, 230-233.	11.7	17
31	Solutions of multivariate Rational Expectations Models. <i>Econometric Theory</i> , 1995, 11, 229-257.	0.7	16
32	An enlarged definition of cointegration. <i>Economics Letters</i> , 1996, 50, 193-195.	1.9	15
33	The modern corporation as a safe haven for taste-based discrimination: An agency model of hiring decisions. <i>Labour Economics</i> , 2011, 18, 487-497.	1.7	15
34	The regulation of prosocial lending: Are loan ceilings effective?. <i>Journal of Banking and Finance</i> , 2020, 121, 105979.	2.9	15
35	Discrimination by Microcredit Officers: Theory and Evidence on Disability in Uganda. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	14
36	On linear models with rational expectations which admit a unique solution. <i>European Economic Review</i> , 1984, 24, 103-111.	2.3	12

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37	Financial crises in efficient markets: How fundamentalists fuel volatility. <i>Journal of Banking and Finance</i> , 2012, 36, 105-111.	2.9	12
38	Subsidy Uncertainty and Microfinance Mission Drift. <i>SSRN Electronic Journal</i> , 0, , .	0.4	10
39	Cross-Ownership: A Device for Management Entrenchment?. <i>Review of Finance</i> , 0, , rfw009.	6.3	10
40	The price of deposit liquidity: banks versus microfinance institutions. <i>Applied Economics Letters</i> , 2016, 23, 1244-1249.	1.8	9
41	Credit to Women Entrepreneurs: The Curse of the Trustworthier Sex. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
42	Which short-selling regulation is the least damaging to market efficiency? Evidence from Europe. <i>International Review of Law and Economics</i> , 2014, 37, 244-256.	0.8	8
43	Valuing Homeownership. <i>Journal of Real Estate Finance and Economics</i> , 2011, 43, 491-504.	1.5	7
44	Child gender and parental borrowing: Evidence from India. <i>Economics Letters</i> , 2012, 115, 363-365.	1.9	7
45	The Business Model of Social Banks. <i>Kyklos</i> , 2020, 73, 196-226.	1.4	7
46	Testing the Information Structure of Eastern European Markets: The Warsaw Stock Exchange. <i>Economic Change and Restructuring</i> , 1997, 30, 91-105.	0.4	6
47	Identifying economic crises: insights from history. <i>Financial History Review</i> , 2015, 22, 1-18.	0.3	6
48	Factor Investing: The Rocky Road from Long-Only to Long-Short * *The authors are grateful to Sohñke Bartram, Nicolas Fagnneau, Emmanuel Jurczenko, Bruce Phelps, Simon Polbennikov, Thierry Roncalli, Bruno Taillardat, Paolo Sodini and Mihail Velikov for suggestions and discussions.. , 2017, , 25-45.		6
49	Credit Officers and Loan Granting in Microfinance: Brazilian Evidence. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
50	Ethics of RCTs. , 2020, , 280-292.		6
51	Subsidies to microfinance institutions: how do they affect cost efficiency and mission drift?. <i>Applied Economics</i> , 2022, 54, 5099-5132.	2.2	6
52	The ratchet effect and the planner's expectations. <i>European Economic Review</i> , 1990, 34, 1079-1098.	2.3	4
53	Investment in Microfinance Equity: Risk, Return, and Diversification Benefits. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
54	Microcredit in Developed Countries: Unexpected Consequences of Loan-Size Ceilings. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	4

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55	Factor Investing: The Rocky Road from Long Only to Long Short. SSRN Electronic Journal, 2017, , .	0.4	4
56	Good diversification is never wasted: How to tilt factor portfolios with sectors. Finance Research Letters, 2020, 33, 101197.	6.7	4
57	Women in the boardroom: a bottom-up approach to the trickle-down effect. Small Business Economics, 2022, 58, 1783-1800.	6.7	4
58	Crowding-in or Crowding-out? How Subsidies Signal the Path to Financial Independence of Social Enterprises. Perspectives on Public Management and Governance, 2021, 4, 291-308.	1.5	4
59	When it rains, it pours: Multifactor asset management in good and bad times. Journal of Financial Research, 2021, 44, 641-669.	1.2	4
60	Exchange rate volatility in high inflation economies: An econometric study of Poland and Brazil. Economic Change and Restructuring, 1994, 27, 277-292.	0.4	3
61	Too Many Cooks Spoil the Broth: The Conflicting Impacts of Subsidies and Deposits on the Cost-Efficiency of Microfinance Institutions. SSRN Electronic Journal, 0, , .	0.4	3
62	Towards greater diversification in central bank reserves. Journal of Asset Management, 2016, 17, 295-312.	1.5	2
63	Factors and Sectors in Asset Allocation: Stronger Together?. , 2018, , 291-309.		2
64	Which Short-Selling Regulation is the Least Damaging to Market Efficiency? Evidence from Europe. SSRN Electronic Journal, 0, , .	0.4	2
65	The Liquidity Premium: Commercial Banks versus Microfinance Institutions. SSRN Electronic Journal, 0, , .	0.4	2
66	Ethics of Randomized Controlled Trials: Should Economists Care about Equipoise?. SSRN Electronic Journal, 0, , .	0.4	2
67	Precautionary Liquidity and Retirement Saving. AEA Papers and Proceedings American Economic Association, 2022, 112, 147-150.	1.2	2
68	Richard von Mises: L'indéterminisme axiomatique. Dialectica, 1984, 38, 311-317.	0.3	1
69	Control Consolidation With a Threshold: An Algorithm. SSRN Electronic Journal, 2006, , .	0.4	1
70	How Did Financial-Crisis-Based Criticisms of Market Efficiency Get it so Wrong?. SSRN Electronic Journal, 0, , .	0.4	1
71	Factor-Based v. Industry-Based Asset Allocation: The Contest. SSRN Electronic Journal, 2015, , .	0.4	1
72	Europe vs. the U.S.: A new look at the syndicated loan pricing puzzle. Economics Letters, 2017, 160, 50-53.	1.9	1

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73	Women's Access to Credit in France: How Microfinance Institutions Import Disparate Treatment from Banks. SSRN Electronic Journal, 0, , .	0.4	1
74	Crises boursières, bulles spéculatives et rationalité économique. Etudes Internationales, 1989, 20, 781-790.	0.1	0
75	The Time-Inconsistency Factor: How Banks Adapt to Their Savers Mix. SSRN Electronic Journal, 2012, , .	0.4	0
76	Corrigendum to "Unsubsidized microfinance institutions" [Econom. Lett. 120(2) (2013) 174-176]. Economics Letters, 2013, 121, 340.	1.9	0
77	Female Managers in Hybrid Organizations: Evidence from Financial Cooperatives in Senegal. SSRN Electronic Journal, 2013, , .	0.4	0
78	Optimal Diversification of Central Bank Reserves. SSRN Electronic Journal, 2015, , .	0.4	0
79	Factors vs. Sectors in Asset Allocation: Stronger Together?. SSRN Electronic Journal, 0, , .	0.4	0
80	Earning to Give: Occupational Choice for Effective Altruists. SSRN Electronic Journal, 2018, , .	0.4	0
81	Detecting Double Discrimination in the Credit Market. SSRN Electronic Journal, 0, , .	0.4	0
82	Good Diversification is Never Wasted: How to Tilt Factor Portfolios with Sectors. SSRN Electronic Journal, 2019, , .	0.4	0
83	Donors talk: the signaling and imprinting effects of giving to social enterprises. Proceedings - Academy of Management, 2021, 2021, 16014.	0.1	0
84	Corporate Control with Cross-Ownership. SSRN Electronic Journal, 0, , .	0.4	0
85	Did Globalization Kill Contagion?. SSRN Electronic Journal, 0, , .	0.4	0