

Luis Muga

List of Publications by Year in descending order

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32
papers

187
citations

1163117

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1199594

12
g-index

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all docs

32
docs citations

32
times ranked

105
citing authors

#	ARTICLE	IF	CITATIONS
1	The Momentum Effect in Latin American Emerging Markets. <i>Emerging Markets Finance and Trade</i> , 2007, 43, 24-45.	3.1	35
2	Performance of default-risk measures: the sample matters. <i>Journal of Banking and Finance</i> , 2020, 120, 105959.	2.9	16
3	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
4	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
5	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
6	The effect of US holidays on the European markets: when the catâ€™s awayâ€¦. <i>Accounting and Finance</i> , 2013, 53, 111-136.	3.2	11
7	Momentum, market states and investor behavior. <i>Empirical Economics</i> , 2009, 37, 105-130.	3.0	10
8	Is default risk the hidden factor in momentum returns? Some empirical results. <i>Accounting and Finance</i> , 2014, 54, 671-698.	3.2	10
9	â€œNew Economyâ€ Firms and Momentum. <i>Journal of Behavioral Finance</i> , 2007, 8, 109-120.	1.7	8
10	Behavioral Biases Never Walk Alone. <i>Journal of Sports Economics</i> , 2017, 18, 99-125.	1.9	8
11	Momentum: caracterĂsticas y estabilidad temporal. Resultados para la bolsa espaĂ±ola. <i>Revista Espanola De Financiacion Y Contabilidad</i> , 2006, 35, 597-620.	0.7	7
12	Hidden Power of Trading Activity: The FLB in Tennis Betting Exchanges. <i>Journal of Sports Economics</i> , 2019, 20, 261-285.	1.9	7
13	The stock market crisis and momentum. Some evidence for the Spanish stock market during the 1990s. <i>Applied Financial Economics</i> , 2007, 17, 469-486.	0.5	6
14	The Role of Investor Type in the Fee Structures of Pension Plans. <i>Journal of Financial Services Research</i> , 2016, 50, 387-417.	1.5	6
15	Persistence in Mutual Funds in Latin American Emerging Markets. <i>Journal of Emerging Market Finance</i> , 2007, 6, 1-37.	1.0	5
16	Market penetration strategies and the feeâ€performance relationship: the case of Spanish money mutual funds. <i>Service Industries Journal</i> , 2010, 30, 1529-1547.	8.3	5
17	The profitability of momentum strategies using stock futures contracts in small markets. <i>Applied Economics Letters</i> , 2006, 2, 173-177.	0.2	3
18	Â¿Es el efecto momentum exclusivo de empresas insolventes?. <i>Revista Espanola De Financiacion Y Contabilidad</i> , 2010, 39, 445-476.	0.7	3

#	ARTICLE	IF	CITATIONS
19	Bad company. The indirect effect of differences in corporate governance in the pension plan industry. <i>International Review of Financial Analysis</i> , 2017, 54, 63-75.	6.6	3
20	Does Default Probability Matter in Latin American Emerging Markets?. <i>Emerging Markets Finance and Trade</i> , 2013, 49, 63-81.	3.1	2
21	The role of small bettors in price formation in betting exchanges. <i>Applied Economics</i> , 2020, 52, 3637-3650.	2.2	2
22	Momentum and default risk. Some results using the jump component. <i>International Review of Financial Analysis</i> , 2015, 40, 185-193.	6.6	1
23	Race Across Mud: The Best Choice for Measuring Credit Risk. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
24	The effect of a switch of management company on pension plan fees. <i>Revista Espanola De Financiacion Y Contabilidad</i> , 0, , 1-27.	0.7	1
25	Sports Betting and The Black-Litterman Model: A New Portfolio-Management Perspective. <i>International Journal of Sport Finance</i> , 2021, 16, .	0.7	1
26	Momentum and Default Risk: Some Results Using the Jump Component. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	0
27	Coasimetría idiosincrónica y riesgo de insolvencia en el mercado de valores español. <i>Revista Espanola De Financiacion Y Contabilidad</i> , 2014, 43, 290-315.	0.7	0
28	Governance, Decision-Maker and Fee Setting in the Pension Plan Industry. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
29	Does The Betting Industry Price Gender?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
30	Lagged accuracy in credit-risk measures. <i>Finance Research Letters</i> , 2022, 47, 102653.	6.7	0
31	Does The Betting Industry Price Gender? Evidence from Professional Tennis. <i>Journal of Sports Economics</i> , 0, , 152700252110710.	1.9	0
32	Enhancing learning in the Finance classroom. , 0, , .		0