

# Luis Muga

## List of Publications by Year in descending order

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32  
papers

187  
citations

1163117

8  
h-index

1199594

12  
g-index

32  
all docs

32  
docs citations

32  
times ranked

105  
citing authors

#	ARTICLE	IF	CITATIONS
1	Lagged accuracy in credit-risk measures. Finance Research Letters, 2022, 47, 102653.	6.7	0
2	Sports Betting and The Black-Litterman Model: A New Portfolio-Management Perspective. International Journal of Sport Finance, 2021, 16, .	0.7	1
3	Performance of default-risk measures: the sample matters. Journal of Banking and Finance, 2020, 120, 105959.	2.9	16
4	The role of small bettors in price formation in betting exchanges. Applied Economics, 2020, 52, 3637-3650.	2.2	2
5	Hidden Power of Trading Activity: The FLB in Tennis Betting Exchanges. Journal of Sports Economics, 2019, 20, 261-285.	1.9	7
6	Behavioral Biases Never Walk Alone. Journal of Sports Economics, 2017, 18, 99-125.	1.9	8
7	Bad company. The indirect effect of differences in corporate governance in the pension plan industry. International Review of Financial Analysis, 2017, 54, 63-75.	6.6	3
8	Governance, Decision-Maker and Fee Setting in the Pension Plan Industry. SSRN Electronic Journal, 2016, , .	0.4	0
9	The Role of Investor Type in the Fee Structures of Pension Plans. Journal of Financial Services Research, 2016, 50, 387-417.	1.5	6
10	Game, set and match: the favourite-long shot bias in tennis betting exchanges. Applied Economics Letters, 2016, 23, 605-608.	1.8	14
11	Momentum and default risk. Some results using the jump component. International Review of Financial Analysis, 2015, 40, 185-193.	6.6	1
12	Coasimetría idiosincrónica y riesgo de insolvencia en el mercado de valores español. Revista Española De Financiación Y Contabilidad, 2014, 43, 290-315.	0.7	0
13	Is default risk the hidden factor in momentum returns? Some empirical results. Accounting and Finance, 2014, 54, 671-698.	3.2	10
14	The effect of US holidays on the European markets: when the cat's away. Accounting and Finance, 2013, 53, 111-136.	3.2	11
15	Does Default Probability Matter in Latin American Emerging Markets?. Emerging Markets Finance and Trade, 2013, 49, 63-81.	3.1	2
16	Momentum and Default Risk: Some Results Using the Jump Component. SSRN Electronic Journal, 2013, , .	0.4	0
17	Do Managerial Skills Vary Across Fund Managers? Results Using European Mutual Funds. Journal of Financial Services Research, 2010, 38, 41-67.	1.5	11
18	Market penetration strategies and the fee-performance relationship: the case of Spanish money mutual funds. Service Industries Journal, 2010, 30, 1529-1547.	8.3	5

#	ARTICLE	IF	CITATIONS
19	¿Es el efecto momentum exclusivo de empresas insolventes?. Revista Espanola De Financiacion Y Contabilidad, 2010, 39, 445-476.	0.7	3
20	Momentum, market states and investor behavior. Empirical Economics, 2009, 37, 105-130.	3.0	10
21	“New Economy” Firms and Momentum. Journal of Behavioral Finance, 2007, 8, 109-120.	1.7	8
22	The momentum effect: omitted risk factors or investor behaviour? Evidence from the Spanish stock market. Quantitative Finance, 2007, 7, 637-650.	1.7	11
23	The Momentum Effect in Latin American Emerging Markets. Emerging Markets Finance and Trade, 2007, 43, 24-45.	3.1	35
24	The stock market crisis and momentum. Some evidence for the Spanish stock market during the 1990s. Applied Financial Economics, 2007, 17, 469-486.	0.5	6
25	Persistence in Mutual Funds in Latin American Emerging Markets. Journal of Emerging Market Finance, 2007, 6, 1-37.	1.0	5
26	The profitability of momentum strategies using stock futures contracts in small markets. Applied Economics Letters, 2006, 2, 173-177.	0.2	3
27	Momentum: características y estabilidad temporal. Resultados para la bolsa española. Revista Espanola De Financiacion Y Contabilidad, 2006, 35, 597-620.	0.7	7
28	Race Across Mud: The Best Choice for Measuring Credit Risk. SSRN Electronic Journal, 0, , .	0.4	1
29	The effect of a switch of management company on pension plan fees. Revista Espanola De Financiacion Y Contabilidad, 0, , 1-27.	0.7	1
30	Does The Betting Industry Price Gender?. SSRN Electronic Journal, 0, , .	0.4	0
31	Does The Betting Industry Price Gender? Evidence from Professional Tennis. Journal of Sports Economics, 0, , 152700252110710.	1.9	0
32	Enhancing learning in the Finance classroom. , 0, , .		0