

Laura Andreu

List of Publications by Year in descending order

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36
papers

239
citations

1163117

8
h-index

1199594

12
g-index

36
all docs

36
docs citations

36
times ranked

146
citing authors

#	ARTICLE	IF	CITATIONS
1	Can exchange traded funds be used to exploit industry and country momentum?. <i>Financial Markets and Portfolio Management</i> , 2013, 27, 127-148.	2.0	24
2	Mutual fund performance attribution and market timing using portfolio holdings. <i>International Review of Economics and Finance</i> , 2018, 57, 353-370.	4.5	21
3	Herding behaviour in strategic asset allocations: new approaches on quantitative and intertemporal imitation. <i>Applied Financial Economics</i> , 2009, 19, 1649-1659.	0.5	17
4	Paper profits or real money? Trading costs and stock market anomalies in country ETFs. <i>International Review of Financial Analysis</i> , 2018, 56, 181-192.	6.6	17
5	Cluster analysis to validate the sustainability label of stock indices: An analysis of the inclusion and exclusion processes in terms of size and ESG ratings. <i>Journal of Cleaner Production</i> , 2022, 330, 129862.	9.3	14
6	Financial consequences of mutual fund mergers. <i>European Journal of Finance</i> , 2016, 22, 529-550.	3.1	13
7	Efficiency of the strategic style of pension funds: an application of the variants of the slacks-based measure in DEA. <i>Journal of the Operational Research Society</i> , 2014, 65, 1886-1895.	3.4	12
8	Choosing two business degrees versus choosing one: What does it tell about mutual fund managers' investment behavior?. <i>Journal of Business Research</i> , 2017, 75, 138-146.	10.2	10
9	Learning about individual managers' performance in UK pension funds: The importance of specialization. <i>North American Journal of Economics and Finance</i> , 2017, 42, 654-667.	3.5	10
10	Efficiency of mutual fund managers: A slacks-based manager efficiency index. <i>European Journal of Operational Research</i> , 2019, 273, 1180-1193.	5.7	10
11	Disposition effect in fund managers. Fund and stock-specific factors and the upshot for investors. <i>Journal of Economic Behavior and Organization</i> , 2020, 176, 253-268.	2.0	10
12	Risk shifting consequences depending on manager characteristics. <i>International Review of Economics and Finance</i> , 2019, 62, 131-152.	4.5	8
13	Evaluating the style portfolio performance of Spanish equity pension plans. <i>Revista Espanola De Financiacion Y Contabilidad</i> , 2009, 38, 545-578.	0.7	7
14	The importance of asset allocation in Spanish equity pension plans. <i>Journal of Pension Economics and Finance</i> , 2010, 9, 129-142.	0.9	7
15	Performance persistence and its influence on money and investor flows into Spanish pension plans. <i>Review of Quantitative Finance and Accounting</i> , 2009, 32, 85-100.	1.6	6
16	Bayesian analysis of herding behaviour: an application to Spanish equity mutual funds. <i>Applied Stochastic Models in Business and Industry</i> , 2015, 31, 745-761.	1.5	6
17	HERDING IN STYLE ALLOCATIONS. <i>Journal of Business Economics and Management</i> , 2015, 16, 822-844.	2.4	6
18	Performance Persistence of Spanish Pension Funds: The Best Winners and Losers Usually Repeat. <i>Geneva Papers on Risk and Insurance: Issues and Practice</i> , 2007, 32, 583-594.	2.1	5

#	ARTICLE	IF	CITATIONS
19	Is the Average Investor Smarter than the Average Euro?. Journal of Financial Services Research, 2011, 40, 143-161.	1.5	5
20	What Determines Investors's Purchases and Redemptions?. Journal of Behavioral Finance, 2012, 13, 241-250.	1.7	5
21	A nonparametric approach to market timing: evidence from Spanish mutual funds. Journal of Economics and Finance, 2014, 38, 119-132.	1.8	4
22	A comparison between German and Spanish equity fund markets. Journal of Asset Management, 2007, 8, 147-151.	1.5	3
23	The Convergence between Sustainability and Conventional Stock Indices. Are We on the Right Track?. Sustainability, 2021, 13, 7613.	3.2	3
24	Fund trading divergence and performance contribution. International Review of Financial Analysis, 2022, 83, 102221.	6.6	3
25	Performance evaluation of balanced pension plans. Quantitative Finance, 2012, 12, 819-830.	1.7	2
26	Seasonal Anomalies in Pension Plans. Journal of Behavioral Finance, 2013, 14, 301-310.	1.7	2
27	Herding in the strategic allocations of Spanish pension plan managers. Journal of Economics and Finance, 2014, 38, 658-671.	1.8	2
28	The Value Added by Trading Based on Valuation Criteria. International Review of Finance, 2017, 17, 327-352.	1.9	2
29	Behavioural Patterns in German and Spanish Equity Funds: A Comparative Study. The International Journal of Applied Economics and Finance, 2008, 2, 1-12.	0.2	2
30	Identifying differences in the performance persistence of pension plans. Pensions, 2007, 12, 131-137.	0.0	1
31	Implications of manager replacement: evidence from the Spanish mutual fund industry. Applied Economics, 2015, 47, 1366-1387.	2.2	1
32	Criterios de decisi3n de inversi3n en fondos monetarios. Trimestre Economico, 2017, 77, 873.	0.5	1
33	Performance Evaluation of Balanced Pension Plans. SSRN Electronic Journal, 0, , .	0.4	0
34	Dynamic style analysis of Spanish balanced pension plans: A Bayesian approach. Applied Stochastic Models in Business and Industry, 2011, 27, 450-464.	1.5	0
35	Leaders and followers in mutual funds: A dynamic Bayesian approach. Applied Stochastic Models in Business and Industry, 2020, 36, 679-695.	1.5	0
36	Window dressing in the Active Share scores in publicly reported portfolios. BRQ Business Research Quarterly, 0, , 234094442110246.	3.7	0