Laura Andreu

List of Publications by Year
in descending order

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	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. Journal of Cleaner Production, 2022, 330, 129862.	9.3	14
2	Fund trading divergence and performance contribution. International Review of Financial Analysis, 2022, 83, 102221.	6.6	3
3	The Convergence between Sustainability and Conventional Stock Indices. Are We on the Right Track?. Sustainability, 2021, 13, 7613.	3.2	3
4	Disposition effect in fund managers. Fund and stock-specific factors and the upshot for investors. Journal of Economic Behavior and Organization, 2020, 176, 253-268.	2.0	10
5	Leaders and followers in mutual funds: A dynamic Bayesian approach. Applied Stochastic Models in Business and Industry, 2020, 36, 679-695.	1.5	0
6	Risk shifting consequences depending on manager characteristics. International Review of Economics and Finance, 2019, 62, 131-152.	4.5	8
7	Efficiency of mutual fund managers: A slacks-based manager efficiency index. European Journal of Operational Research, 2019, 273, 1180-1193.	5.7	10
8	Paper profits or real money? Trading costs and stock market anomalies in country ETFs. International Review of Financial Analysis, 2018, 56, 181-192.	6.6	17
9	Mutual fund performance attribution and market timing using portfolio holdings. International Review of Economics and Finance, 2018, 57, 353-370.	4.5	21
10	Choosing two business degrees versus choosing one: What does it tell about mutual fund managers' investment behavior?. Journal of Business Research, 2017, 75, 138-146.	10.2	10
11	The Value Added by Trading Based on Valuation Criteria. International Review of Finance, 2017, 17, 327-352.	1.9	2
12	Learning about individual managersâ€™ performance in UK pension funds: The importance of specialization. North American Journal of Economics and Finance, 2017, 42, 654-667.	3.5	10
13	Criterios de decisiÃ³n de inversiÃ³n en fondos monetarios. Trimestre Economico, 2017, 77, 873.	0.5	1
14	Financial consequences of mutual fund mergers. European Journal of Finance, 2016, 22, 529-550.	3.1	13
15	Bayesian analysis of herding behaviour: an application to Spanish equity mutual funds. Applied Stochastic Models in Business and Industry, 2015, 31, 745-761.	1.5	6
16	Implications of manager replacement: evidence from the Spanish mutual fund industry. Applied Economics, 2015, 47, 1366-1387.	2.2	1
17	HERDING IN STYLE ALLOCATIONS. Journal of Business Economics and Management, 2015, 16, 822-844.	2.4	6
18	Herding in the strategic allocations of Spanish pension plan managers. Journal of Economics and Finance, 2014, 38, 658-671.	1.8	2

#	Article	IF	Citations
19	A nonparametric approach to market timing: evidence from Spanish mutual funds. Journal of Economics and Finance, 2014, 38, 119-132.	1.8	4
20	Efficiency of the strategic style of pension funds: an application of the variants of the slacks-based measure in DEA. Journal of the Operational Research Society, 2014, 65, 1886-1895.	3.4	12
21	Can exchange traded funds be used to exploit industry and country momentum?. Financial Markets and Portfolio Management, 2013, 27, 127-148.	2.0	24
22	Seasonal Anomalies in Pension Plans. Journal of Behavioral Finance, 2013, 14, 301-310.	1.7	2
23	Performance evaluation of balanced pension plans. Quantitative Finance, 2012, 12, 819-830.	1.7	2
24	What Determines Investorsâ€™ Purchases and Redemptions?. Journal of Behavioral Finance, 2012, 13, 241-250.	1.7	5
25	Is the Average Investor Smarter than the Average Euro?. Journal of Financial Services Research, 2011, 40, 143-161.	1.5	5
26	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
27	The importance of asset allocation in Spanish equity pension plans. Journal of Pension Economics and Finance, 2010, 9, 129-142.	0.9	7
28	Herding behaviour in strategic asset allocations: new approaches on quantitative and intertemporal imitation. Applied Financial Economics, 2009, 19, 1649-1659.	0.5	17
29	Performance persistence and its influence on money and investor flows into Spanish pension plans. Review of Quantitative Finance and Accounting, 2009, 32, 85-100.	1.6	6
30	Evaluating the style portfolio performance of Spanish equity pension plans. Revista Espanola De Financiacion Y Contabilidad, 2009, 38, 545-578.	0.7	7
31	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
32	A comparison between German and Spanish equity fund markets. Journal of Asset Management, 2007, 8, 147-151.	1.5	3
33	Identifying differences in the performance persistence of pension plans. Pensions, 2007, 12, 131-137.	0.0	1
34	Performance Persistence of Spanish Pension Funds: The Best Winners and Losers Usually Repeat. Geneva Papers on Risk and Insurance: Issues and Practice, 2007, 32, 583-594.	2.1	5
35	Performance Evaluation of Balanced Pension Plans. SSRN Electronic Journal, 0, , .	0.4	0
36	Window dressing in the Active Share scores in publicly reported portfolios. BRQ Business Research Quarterly, 0, , 234094442110246.	3.7	0