

Lieven Baele

List of Publications by Year in descending order

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19
papers

2,022
citations

933447

10
h-index

1199594

12
g-index

19
all docs

19
docs citations

19
times ranked

1087
citing authors

#	ARTICLE	IF	CITATIONS
1	Volatility Spillover Effects in European Equity Markets. Journal of Financial and Quantitative Analysis, 2005, 40, 373-401.	3.5	496
2	Does the stock market value bank diversification?. Journal of Banking and Finance, 2007, 31, 1999-2023.	2.9	426
3	The Determinants of Stock and Bond Return Comovements. Review of Financial Studies, 2010, 23, 2374-2428.	6.8	412
4	Measuring European Financial Integration. Oxford Review of Economic Policy, 2004, 20, 509-530.	1.9	189
5	Flights to Safety. Review of Financial Studies, 2020, 33, 689-746.	6.8	168
6	Time-varying Integration and International diversification strategies. Journal of Empirical Finance, 2009, 16, 368-387.	1.8	104
7	Model uncertainty, financial market integration and the home bias puzzle. Journal of International Money and Finance, 2007, 26, 606-630.	2.5	77
8	Time-varying integration, interdependence and contagion. Journal of International Money and Finance, 2010, 29, 791-818.	2.5	71
9	Model uncertainty and systematic risk in US banking. Journal of Banking and Finance, 2015, 53, 49-66.	2.9	17
10	The determinants of increasing equity market comovement: economic or financial integration?. Review of World Economics, 2010, 146, 573-589.	2.0	15
11	Flights to Safety. SSRN Electronic Journal, 0, , .	0.4	13
12	Time-Varying Integration and International Diversification Strategies. SSRN Electronic Journal, 2007, , .	0.4	10
13	Model Uncertainty, Financial Market Integration and the Home Bias Puzzle. SSRN Electronic Journal, 2008, , .	0.4	6
14	An Anatomy of Central and Eastern European Equity Markets. SSRN Electronic Journal, 0, , .	0.4	6
15	Time-Varying Integration, Interdependence and Contagion. SSRN Electronic Journal, 2006, , .	0.4	4
16	Model Uncertainty and Systematic Risk in US Banking. SSRN Electronic Journal, 2013, , .	0.4	3
17	Flights to Safety. SSRN Electronic Journal, 0, , .	0.4	3
18	Flights to Safety. SSRN Electronic Journal, 0, , .	0.4	1

#	ARTICLE	IF	CITATIONS
19	Flights to Safety. SSRN Electronic Journal, 0, , .	0.4	1