

# Rui Albuquerque

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2083058/publications.pdf>

Version: 2024-02-01

28  
papers

3,552  
citations

430754

18  
h-index

501076

28  
g-index

31  
all docs

31  
docs citations

31  
times ranked

1523  
citing authors

#	ARTICLE	IF	CITATIONS
1	Corporate Social Responsibility and Firm Risk: Theory and Empirical Evidence. <i>Management Science</i> , 2019, 65, 4451-4469.	2.4	913
2	Resiliency of Environmental and Social Stocks: An Analysis of the Exogenous COVID-19 Market Crash. <i>Review of Corporate Finance Studies</i> , 2020, 9, 593-621.	1.4	534
3	Optimal Lending Contracts and Firm Dynamics. <i>Review of Economic Studies</i> , 2004, 71, 285-315.	2.9	441
4	The composition of international capital flows: risk sharing through foreign direct investment. <i>Journal of International Economics</i> , 2003, 61, 353-383.	1.4	222
5	Agency Conflicts, Investment, and Asset Pricing. <i>Journal of Finance</i> , 2008, 63, 1-40.	3.2	175
6	Skewness in Stock Returns: Reconciling the Evidence on Firm Versus Aggregate Returns. <i>Review of Financial Studies</i> , 2012, 25, 1630-1673.	3.7	144
7	Global private information in international equity markets†. <i>Journal of Financial Economics</i> , 2009, 94, 18-46.	4.6	141
8	World market integration through the lens of foreign direct investors. <i>Journal of International Economics</i> , 2005, 66, 267-295.	1.4	135
9	Valuation Risk and Asset Pricing. <i>Journal of Finance</i> , 2016, 71, 2861-2904.	3.2	113
10	Quantifying private benefits of control from a structural model of block trades. <i>Journal of Financial Economics</i> , 2010, 96, 33-55.	4.6	92
11	International Equity Flows and Returns: A Quantitative Equilibrium Approach. <i>Review of Economic Studies</i> , 2007, 74, 1-30.	2.9	90
12	The price effects of liquidity shocks: A study of the SEC's tick size experiment. <i>Journal of Financial Economics</i> , 2020, 138, 700-724.	4.6	76
13	Economic News and International Stock Market Co-movement*. <i>Review of Finance</i> , 2009, 13, 401-465.	3.2	63
14	Marketwide Private Information in Stocks: Forecasting Currency Returns. <i>Journal of Finance</i> , 2008, 63, 2297-2343.	3.2	54
15	International Corporate Governance Spillovers: Evidence from Cross-Border Mergers and Acquisitions. <i>Review of Financial Studies</i> , 2019, 32, 738-770.	3.7	54
16	Trade credit and cross-country predictable firm returns. <i>Journal of Financial Economics</i> , 2015, 115, 592-613.	4.6	49
17	Advance information and asset prices. <i>Journal of Economic Theory</i> , 2014, 149, 236-275.	0.5	41
18	The Value of Control and the Costs of Illiquidity. <i>Journal of Finance</i> , 2015, 70, 1405-1455.	3.2	40

#	ARTICLE	IF	CITATIONS
19	World Market Integration through the Lens of Foreign Direct Investors. Policy Research Working Papers, 2003, , .	1.4	34
20	Incentive Pay and Systemic Risk. Review of Financial Studies, 2019, 32, 4304-4342.	3.7	30
21	Long-run bulls and bears. Journal of Monetary Economics, 2015, 76, S21-S36.	1.8	28
22	On the dynamics of trade reform. Journal of International Economics, 2000, 51, 21-47.	1.4	22
23	Optimal currency hedging. Global Finance Journal, 2007, 18, 16-33.	2.8	15
24	Value creation in shareholder activism. Journal of Financial Economics, 2022, 145, 153-178.	4.6	11
25	Citizens United vs. FEC and corporate political activism. Journal of Corporate Finance, 2020, 60, 101547.	2.7	9
26	The forward premium puzzle in a model of imperfect information. Economics Letters, 2008, 99, 461-464.	0.9	7
27	Investment Analysis of Autocallable Contingent Income Securities. Financial Analysts Journal, 2015, 71, 61-83.	1.2	2
28	Comment on: "Optimal taxation in the presence of bailouts". Journal of Monetary Economics, 2010, 57, 117-119.	1.8	1