

Rui Albuquerque

List of Publications by Year in descending order

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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	Value creation in shareholder activism. <i>Journal of Financial Economics</i> , 2022, 145, 153-178.	4.6	11
2	Citizens United vs. FEC and corporate political activism. <i>Journal of Corporate Finance</i> , 2020, 60, 101547.	2.7	9
3	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
4	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
5	Incentive Pay and Systemic Risk. <i>Review of Financial Studies</i> , 2019, 32, 4304-4342.	3.7	30
6	Corporate Social Responsibility and Firm Risk: Theory and Empirical Evidence. <i>Management Science</i> , 2019, 65, 4451-4469.	2.4	913
7	International Corporate Governance Spillovers: Evidence from Cross-Border Mergers and Acquisitions. <i>Review of Financial Studies</i> , 2019, 32, 738-770.	3.7	54
8	Valuation Risk and Asset Pricing. <i>Journal of Finance</i> , 2016, 71, 2861-2904.	3.2	113
9	Investment Analysis of Autocallable Contingent Income Securities. <i>Financial Analysts Journal</i> , 2015, 71, 61-83.	1.2	2
10	Long-run bulls and bears. <i>Journal of Monetary Economics</i> , 2015, 76, S21-S36.	1.8	28
11	The Value of Control and the Costs of Illiquidity. <i>Journal of Finance</i> , 2015, 70, 1405-1455.	3.2	40
12	Trade credit and cross-country predictable firm returns. <i>Journal of Financial Economics</i> , 2015, 115, 592-613.	4.6	49
13	Advance information and asset prices. <i>Journal of Economic Theory</i> , 2014, 149, 236-275.	0.5	41
14	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
15	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
16	Comment on: "Optimal taxation in the presence of bailouts". <i>Journal of Monetary Economics</i> , 2010, 57, 117-119.	1.8	1
17	Global private information in international equity markets†. <i>Journal of Financial Economics</i> , 2009, 94, 18-46.	4.6	141
18	Economic News and International Stock Market Co-movement*. <i>Review of Finance</i> , 2009, 13, 401-465.	3.2	63

#	ARTICLE	IF	CITATIONS
19	Agency Conflicts, Investment, and Asset Pricing. <i>Journal of Finance</i> , 2008, 63, 1-40.	3.2	175
20	Marketwide Private Information in Stocks: Forecasting Currency Returns. <i>Journal of Finance</i> , 2008, 63, 2297-2343.	3.2	54
21	The forward premium puzzle in a model of imperfect information. <i>Economics Letters</i> , 2008, 99, 461-464.	0.9	7
22	Optimal currency hedging. <i>Global Finance Journal</i> , 2007, 18, 16-33.	2.8	15
23	International Equity Flows and Returns: A Quantitative Equilibrium Approach. <i>Review of Economic Studies</i> , 2007, 74, 1-30.	2.9	90
24	World market integration through the lens of foreign direct investors. <i>Journal of International Economics</i> , 2005, 66, 267-295.	1.4	135
25	Optimal Lending Contracts and Firm Dynamics. <i>Review of Economic Studies</i> , 2004, 71, 285-315.	2.9	441
26	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
27	World Market Integration through the Lens of Foreign Direct Investors. <i>Policy Research Working Papers</i> , 2003, , .	1.4	34
28	On the dynamics of trade reform. <i>Journal of International Economics</i> , 2000, 51, 21-47.	1.4	22