

Georges Dionne

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2671478/publications.pdf>

Version: 2024-02-01

114
papers

3,343
citations

159358

30
h-index

197535

49
g-index

117
all docs

117
docs citations

117
times ranked

1513
citing authors

#	ARTICLE	IF	CITATIONS
1	Self-insurance, self-protection and increased risk aversion. <i>Economics Letters</i> , 1985, 17, 39-42.	0.9	265
2	Testing for Evidence of Adverse Selection in the Automobile Insurance Market: A Comment. <i>Journal of Political Economy</i> , 2001, 109, 444-453.	3.3	199
3	The value of a statistical life: A meta-analysis with a mixed effects regression model. <i>Journal of Health Economics</i> , 2009, 28, 444-464.	1.3	144
4	A Generalization of Automobile Insurance Rating Models: The Negative Binomial Distribution with a Regression Component. <i>ASTIN Bulletin</i> , 1989, 19, 199-212.	0.7	128
5	Risk Management: History, Definition, and Critique. <i>Risk Management and Insurance Review</i> , 2013, 16, 147-166.	0.4	122
6	Insurance with undiversifiable risk: Contract structure and organizational form of insurance firms. <i>Journal of Risk and Uncertainty</i> , 1993, 6, 187-203.	0.8	108
7	Adverse Selection, Commitment, and Renegotiation: Extension to and Evidence from Insurance Markets. <i>Journal of Political Economy</i> , 1994, 102, 209-235.	3.3	107
8	New Evidence on the Determinants of Absenteeism Using Linked Employer-Employee Data. <i>ILR Review</i> , 2007, 61, 108-120.	1.3	100
9	Applications of the GB2 family of distributions in modeling insurance loss processes. <i>Insurance: Mathematics and Economics</i> , 1990, 9, 257-272.	0.7	83
10	Debt, moral hazard and airline safety An empirical evidence. <i>Journal of Econometrics</i> , 1997, 79, 379-402.	3.5	79
11	Adverse Selection, Repeated Insurance Contracts and Annoucement Strategy. <i>Review of Economic Studies</i> , 1985, 52, 719.	2.9	70
12	Optimal Auditing with Scoring: Theory and Application to Insurance Fraud. <i>Management Science</i> , 2009, 55, 58-70.	2.4	70
13	Risk management determinants affecting firms's values in the gold mining industry: new empirical results. <i>Economics Letters</i> , 2003, 79, 43-52.	0.9	65
14	Scaling models for the severity and frequency of external operational loss data. <i>Journal of Banking and Finance</i> , 2010, 34, 1484-1496.	1.4	61
15	Intraday Value at Risk (IVaR) using tick-by-tick data with application to the Toronto Stock Exchange. <i>Journal of Empirical Finance</i> , 2009, 16, 777-792.	0.9	58
16	Insurance and saving: some further results. <i>Insurance: Mathematics and Economics</i> , 1984, 3, 101-110.	0.7	56
17	Consolidation and value creation in the insurance industry: The role of governance. <i>Journal of Banking and Finance</i> , 2008, 32, 56-68.	1.4	56
18	SEPARATING MORAL HAZARD FROM ADVERSE SELECTION AND LEARNING IN AUTOMOBILE INSURANCE: LONGITUDINAL EVIDENCE FROM FRANCE. <i>Journal of the European Economic Association</i> , 2013, 11, 897-917.	1.9	56

#	ARTICLE	IF	CITATIONS
19	Economic Effects of Risk Classification Bans. <i>GENEVA Risk and Insurance Review</i> , 2014, 39, 184-221.	0.4	54
20	More on insurance as a Giffen good. <i>Journal of Risk and Uncertainty</i> , 1989, 2, 415-420.	0.8	53
21	Taxi drivers' accidents: How binocular vision problems are related to their rate and severity in terms of the number of victims. <i>Accident Analysis and Prevention</i> , 1997, 29, 217-224.	3.0	52
22	Deductible Contracts Against Fraudulent Claims: Evidence from Automobile Insurance. <i>Review of Economics and Statistics</i> , 2001, 83, 290-301.	2.3	48
23	Comparative Mixed Risk Aversion: Definition and Application to Self-Protection and Willingness to Pay. <i>Journal of Risk and Uncertainty</i> , 2004, 29, 261-276.	0.8	48
24	Efficiency of insurance firms with endogenous risk management and financial intermediation activities. <i>Journal of Productivity Analysis</i> , 2009, 32, 145-159.	0.8	47
25	Incentive Mechanisms for Safe Driving: A Comparative Analysis with Dynamic Data. <i>Review of Economics and Statistics</i> , 2011, 93, 218-227.	2.3	47
26	Medical conditions, risk exposure, and truck drivers' accidents: An analysis with count data regression models. <i>Accident Analysis and Prevention</i> , 1995, 27, 295-305.	3.0	46
27	Replacement Cost Endorsement and Opportunistic Fraud in Automobile Insurance. <i>Journal of Risk and Uncertainty</i> , 2002, 24, 213-230.	0.8	43
28	Environmental risk and extended liability: The case of green technologies. <i>Journal of Public Economics</i> , 2003, 87, 1025-1060.	2.2	43
29	Count data models for a credit scoring system. <i>Journal of Empirical Finance</i> , 1996, 3, 303-325.	0.9	42
30	The economics of road safety. <i>Transportation Research Part B: Methodological</i> , 1987, 21, 413-431.	2.8	37
31	Corporate insurance with optimal financial contracting. <i>Economic Theory</i> , 2000, 16, 77-105.	0.5	36
32	The impact of prudence on optimal prevention revisited. <i>Economics Letters</i> , 2011, 113, 147-149.	0.9	34
33	Moral Hazard and State-Dependent Utility Function. <i>Journal of Risk and Insurance</i> , 1982, 49, 405.	1.0	33
34	Predicted risk perception and risk-taking behavior: The case of impaired driving. <i>Journal of Risk and Uncertainty</i> , 2007, 35, 237-264.	0.8	32
35	Medical conditions and the severity of commercial motor vehicle drivers' road accidents. <i>Accident Analysis and Prevention</i> , 1996, 28, 43-51.	3.0	31
36	Asymmetric Information and Adverse Selection in Mauritian Slave Auctions. <i>Review of Economic Studies</i> , 2009, 76, 1269-1295.	2.9	30

#	ARTICLE	IF	CITATIONS
37	Credit spread changes within switching regimes. <i>Journal of Banking and Finance</i> , 2014, 49, 41-55.	1.4	30
38	More on the geographical distribution of physicians. <i>Journal of Health Economics</i> , 1987, 6, 365-374.	1.3	28
39	Adverse Selection in Insurance Contracting. , 2013, , 231-280.		28
40	A reduced form model of default spreads with Markov-switching macroeconomic factors. <i>Journal of Banking and Finance</i> , 2011, 35, 1984-2000.	1.4	27
41	The Costs and Benefits of Reinsurance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	26
42	The (1992) Bonus-Malus System in Tunisia: An Empirical Evaluation. <i>Journal of Risk and Insurance</i> , 2005, 72, 609-633.	1.0	25
43	A review of recent theoretical and empirical analyses of asymmetric information in road safety and automobile insurance. <i>Research in Transportation Economics</i> , 2013, 43, 85-97.	2.2	25
44	On Risk Management Determinants: What Really Matters?. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	24
45	Default Risk in Corporate Yield Spreads. <i>Financial Management</i> , 2010, 39, 707-731.	1.5	24
46	Does asymmetric information affect the premium in mergers and acquisitions?. <i>Canadian Journal of Economics</i> , 2015, 48, 819-852.	0.6	24
47	Inferring technological parameters from incomplete panel data. <i>Journal of Econometrics</i> , 1998, 87, 303-327.	3.5	23
48	Experience Rating Schemes for Fleets of Vehicles. <i>ASTIN Bulletin</i> , 2001, 31, 81-105.	0.7	22
49	Doctors and their workshops. <i>Journal of Health Economics</i> , 1985, 4, 21-33.	1.3	21
50	Does insurance fraud in automobile theft insurance fluctuate with the business cycle?. <i>Journal of Risk and Uncertainty</i> , 2013, 47, 67-92.	0.8	21
51	Corporate risk management and dividend signaling theory. <i>Finance Research Letters</i> , 2011, 8, 188-195.	3.4	19
52	On risk management determinants: what really matters?. <i>European Journal of Finance</i> , 2013, 19, 145-164.	1.7	19
53	Relatively weak increases in risk and their comparative statics. <i>Economics Letters</i> , 1993, 41, 269-272.	0.9	18
54	Non-convexities and the efficiency of equilibria in insurance markets with asymmetric information. <i>Economics Letters</i> , 1996, 52, 31-40.	0.9	18

#	ARTICLE	IF	CITATIONS
55	Adverse selection and finite-horizon insurance contracts. <i>European Economic Review</i> , 1987, 31, 843-861.	1.2	16
56	The use of nonlinear hedging strategies by US oil producers: Motivations and implications. <i>Energy Economics</i> , 2017, 63, 348-364.	5.6	16
57	Health Care Workers's Risk Perceptions and Willingness to Report for Work during an Influenza Pandemic. <i>Risks</i> , 2018, 6, 8.	1.3	16
58	When can expected utility handle first-order risk aversion?. <i>Journal of Economic Theory</i> , 2014, 154, 403-422.	0.5	15
59	Vehicle and Fleet Random Effects in a Model of Insurance Rating for Fleets of Vehicles. <i>ASTIN Bulletin</i> , 2006, 36, 25-77.	0.7	14
60	The governance of risk management: The importance of directors' independence and financial knowledge. <i>Risk Management and Insurance Review</i> , 2019, 22, 247-277.	0.4	14
61	A model of comparative statics for changes in stochastic returns with dependent risky assets. <i>Journal of Risk and Uncertainty</i> , 1996, 13, 147-162.	0.8	13
62	Detecting Regime Shifts in Credit Spreads. <i>Journal of Financial and Quantitative Analysis</i> , 2014, 49, 1339-1364.	2.0	13
63	Optimal Auditing for Insurance Fraud. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12
64	Moral hazard, renegotiation and debt. <i>Economics Letters</i> , 1994, 46, 113-119.	0.9	11
65	Lottery Decisions and Probability Weighting Function. <i>Journal of Risk and Uncertainty</i> , 2001, 22, 21-33.	0.8	11
66	On the determinants of the implied default barrier. <i>Journal of Empirical Finance</i> , 2012, 19, 395-408.	0.9	11
67	On debt service and renegotiation when debt-holders are more strategic. <i>Journal of Financial Intermediation</i> , 2013, 22, 353-372.	1.4	11
68	Liquidity-adjusted Intraday Value at Risk modeling and risk management: An application to data from Deutsche B�rse. <i>Journal of Banking and Finance</i> , 2015, 59, 202-219.	1.4	11
69	Dynamic corporate risk management: Motivations and real implications. <i>Journal of Banking and Finance</i> , 2018, 95, 97-111.	1.4	11
70	The costs and benefits of reinsurance. <i>Geneva Papers on Risk and Insurance: Issues and Practice</i> , 2021, 46, 177-199.	1.1	10
71	Insurance and Insurance Markets. <i>Handbook of the Economics of Risk and Uncertainty</i> , 2014, , 203-261.	0.1	9
72	The Empirical Measure of Information Problems with Emphasis on Insurance Fraud and Dynamic Data. , 2013, , 423-448.		8

#	ARTICLE	IF	CITATIONS
73	Default and liquidity regimes in the bond market during the 2002–2012 period. <i>Canadian Journal of Economics</i> , 2013, 46, 1160-1195.	0.6	8
74	Is there any dependence between consumer credit line utilization and default probability on a term loan? Evidence from bank-customer data. <i>Journal of Empirical Finance</i> , 2015, 33, 276-286.	0.9	8
75	Risk Management and Corporate Governance. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	7
76	Conditions Ensuring the Decomposition of Asset Demand for All Risk-Averse Investors. <i>European Journal of Finance</i> , 2007, 13, 397-404.	1.7	6
77	Entry, imperfect competition, and futures market for the input. <i>International Journal of Industrial Organization</i> , 2014, 35, 70-83.	0.6	6
78	Reinsurance demand and liquidity creation: A search for bicausality. <i>Journal of Empirical Finance</i> , 2022, 66, 137-154.	0.9	6
79	The Value of a Statistical Life: A Meta-Analysis with a Mixed Effects Regression Model. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	5
80	Estimation of the default risk of publicly traded companies: evidence from Canadian data. <i>Canadian Journal of Administrative Sciences</i> , 2008, 25, 134-152.	0.9	5
81	Statistical Analysis of Value-of-Life Estimates Using Hedonic Wage Method. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
82	The Empirical Measure of Information Problems with Emphasis on Insurance Fraud and Dynamic Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
83	MODELLING AND ESTIMATING INDIVIDUAL AND FIRM EFFECTS WITH COUNT PANEL DATA. <i>ASTIN Bulletin</i> , 2018, 48, 1049-1078.	0.7	4
84	Effects of Insurance Incentives on Road Safety: Evidence from a Natural Experiment in China*. <i>Scandinavian Journal of Economics</i> , 2021, 123, 453-477.	0.7	4
85	What about Underevaluating Operational Value at Risk in the Banking Sector?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
86	Vehicle and Fleet Random Effects in a Model of Insurance Rating for Fleets of Vehicles. <i>ASTIN Bulletin</i> , 2006, 36, 25-77.	0.7	4
87	Une Évaluation empirique de la nouvelle tarification de l'assurance automobile (1992) au Québec. <i>L'Actualité Économique</i> , 1997, 73, 47-80.	0.1	4
88	Asymmetric effects of the limit order book on price dynamics. <i>Journal of Empirical Finance</i> , 2022, 65, 77-98.	0.9	4
89	Le calcul de la valeur statistique d'une vie humaine. <i>L'Actualité Économique</i> , 0, 86, 487-530.	0.1	3
90	How Do Firms Hedge Risks? Empirical Evidence from U.S. Oil and Gas Producers. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	3

#	ARTICLE	IF	CITATIONS
91	Determinants of Insurers' Performance in Risk Pooling, Risk Management, and Financial Intermediation Activities. SSRN Electronic Journal, 0, , .	0.4	3
92	Forecasting expected shortfall: Should we use a multivariate model for stock market factors?. International Journal of Forecasting, 2023, 39, 314-331.	3.9	3
93	Stochastic dominance and optimal portfolio. Economics Letters, 2001, 71, 347-354.	0.9	2
94	Risk Management of Nonstandard Basket Options with Different Underlying Assets. Journal of Futures Markets, 2013, 33, 299-326.	0.9	2
95	Lottery qualities. Journal of Risk and Uncertainty, 2006, 32, 195-216.	0.8	1
96	Empirical evaluation of the asset-allocation puzzle. Economics Letters, 2008, 100, 304-307.	0.9	1
97	Corporate Risk Management and Dividend Signaling Theory. SSRN Electronic Journal, 2010, , .	0.4	1
98	Does Opportunistic Fraud in Automobile Theft Insurance Fluctuate with the Business Cycle?. SSRN Electronic Journal, 2011, , .	0.4	1
99	Entry, Imperfect Competition, and Futures Market for the Input. SSRN Electronic Journal, 2012, , .	0.4	1
100	Performance analysis of a collateralized fund obligation (CFO) equity tranche. European Journal of Finance, 2013, 19, 518-553.	1.7	1
101	Endogenous Hidden Markov Regimes in Operational Loss Data: Application to the Recent Financial Crisis. SSRN Electronic Journal, 0, , .	0.4	1
102	Reinsurance Demand and Liquidity Creation. SSRN Electronic Journal, 2017, , .	0.4	1
103	Real Implications of Corporate Risk Management: Review of Main Results and New Evidence From a Different Methodology. SSRN Electronic Journal, 0, , .	0.4	1
104	Can Higher-Order Risks Explain the Credit Spread Puzzle?. SSRN Electronic Journal, 0, , .	0.4	1
105	Insurance and Insurance Markets. SSRN Electronic Journal, 0, , .	0.4	1
106	On the Necessity of Using Lottery Qualities. SSRN Electronic Journal, 2004, , .	0.4	0
107	The Calculation of the Statistical Value of Human Life (Le Calcul De La Valeur Statistique D'Une Vie) Tj ETQq1 1 0.784314 rgBT /Overload	0.4	0
108	Liquidity-Adjusted Intraday Value at Risk Modeling and Risk Management: An Application to Data from Deutsche BBBrse. SSRN Electronic Journal, 2014, , .	0.4	0

#	ARTICLE	IF	CITATIONS
109	Optimal Form of Retention for Securitized Loans Under Moral Hazard. SSRN Electronic Journal, 2015, , .	0.4	0
110	Cyclical Variations in Liquidity Risk of Corporate Bonds. SSRN Electronic Journal, 0, , .	0.4	0
111	The dynamics of ex-ante weighted spread: an empirical analysis. Quantitative Finance, 2020, 20, 593-617.	0.9	0
112	Book Review of 'Foundations of Economic Analysis of Law,' by Steven Shavell. SSRN Electronic Journal, 0, , .	0.4	0
113	Extremal Events in a Bank Operational Losses. SSRN Electronic Journal, 0, , .	0.4	0
114	The Dynamics of Ex-Ante High-Frequency Liquidity: An Empirical Analysis. SSRN Electronic Journal, 0, , .	0.4	0