

# Julio Sarmiento-Sabogal

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/472073/publications.pdf>

Version: 2024-02-01

9  
papers

60  
citations

1937685

4  
h-index

1872680

6  
g-index

9  
all docs

9  
docs citations

9  
times ranked

21  
citing authors

#	ARTICLE	IF	CITATIONS
1	The disposition effect and the relevance of the reference period: Evidence among sophisticated investors. <i>Journal of Behavioral and Experimental Finance</i> , 2019, 24, 100211.	3.8	28
2	Estimating the cost of equity for private firms using accounting fundamentals. <i>Applied Economics</i> , 2015, 47, 288-301.	2.2	14
3	Unlevered betas and the cost of equity capital: An empirical approach. <i>North American Journal of Economics and Finance</i> , 2014, 30, 90-105.	3.5	7
4	The effects of the global financial crisis on the Colombian local currency bonds prices. <i>Journal of Economic Studies</i> , 2016, 43, 624-645.	1.9	6
5	Potential dividends and actual cash flows. A regional latin american analysis1. <i>Estudios Gerenciales</i> , 2009, 25, 151-184.	0.5	2
6	The application of proxy methods for estimating the cost of equity for unlisted companies: evidence from listed firms. <i>Review of Quantitative Finance and Accounting</i> , 2021, 57, 1009-1031.	1.6	2
7	Impact of commodities and global stock prices on the idiosyncratic risk of Bitcoin during the COVID-19 pandemic. <i>Investment Management and Financial Innovations</i> , 2021, 18, 213-222.	1.6	1
8	Positive asymmetric information in volatile environments: The black market dollar and sovereign bond yields in Venezuela. <i>Research in International Business and Finance</i> , 2017, 41, 547-555.	5.9	0
9	Is Historical VAR a Reliable Tool for Relative Risk Measurement in the Colombian Stock Market?: An Empirical Analysis Using the Coefficient of Variation. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0