Julio Sarmiento-Sabogal

List of Publications by Year
in descending order

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