

# Wolfgang Drobetz

## List of Publications by Year in descending order

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Version: 2024-02-01

40  
papers

2,305  
citations

448610

19  
h-index

312153

41  
g-index

42  
all docs

42  
docs citations

42  
times ranked

1340  
citing authors

#	ARTICLE	IF	CITATIONS
1	Corporate governance convergence in the European M&A market. Finance Research Letters, 2020, 32, 101091.	3.4	16
2	The role of catastrophe bonds in an international multi-asset portfolio: Diversifier, hedge, or safe haven?. Finance Research Letters, 2020, 33, 101198.	3.4	13
3	Investment and financing decisions of private and public firms. Journal of Business Finance and Accounting, 2019, 46, 225-262.	1.5	20
4	Capital allocation and ownership concentration in the shipping industry. Transportation Research, Part E: Logistics and Transportation Review, 2019, 122, 78-99.	3.7	18
5	Corporate cash holdings in the shipping industry. Transportation Research, Part E: Logistics and Transportation Review, 2018, 112, 107-124.	3.7	20
6	Global cash flow sensitivities. Finance Research Letters, 2018, 25, 16-22.	3.4	6
7	Policy uncertainty, investment, and the cost of capital. Journal of Financial Stability, 2018, 39, 28-45.	2.6	184
8	Industry expert directors. Journal of Banking and Finance, 2018, 92, 195-215.	1.4	42
9	Cyclicality of growth opportunities and the value of cash holdings. Journal of Financial Stability, 2018, 37, 74-96.	2.6	13
10	A bootstrap-based comparison of portfolio insurance strategies. European Journal of Finance, 2017, 23, 31-59.	1.7	16
11	Can investors benefit from the performance of alternative UCITS funds?. Financial Markets and Portfolio Management, 2017, 31, 69-111.	0.8	1
12	Determinants of Management Earnings Forecasts: The Case of Global Shipping IPOs. European Financial Management, 2017, 23, 975-1015.	1.7	7
13	The impact of liquidity crises on cash flow sensitivities. Quarterly Review of Economics and Finance, 2017, 66, 225-239.	1.5	20
14	Timing the stock market: Does it really make no sense?. Journal of Behavioral and Experimental Finance, 2016, 10, 88-104.	2.1	7
15	Equity Issues and Stock Repurchases of Initial Public Offerings. European Financial Management, 2016, 22, 31-62.	1.7	17
16	Testing rebalancing strategies for stock-bond portfolios across different asset allocations. Applied Economics, 2016, 48, 772-788.	1.2	25
17	Systematic risk behavior in cyclical industries: The case of shipping. Transportation Research, Part E: Logistics and Transportation Review, 2016, 88, 129-145.	3.7	28
18	Sell in May and Go Away: Still good advice for investors?. International Review of Financial Analysis, 2015, 38, 29-43.	3.1	28

#	ARTICLE	IF	CITATIONS
19	The Returns to Hedge Fund Activism in Germany. <i>European Financial Management</i> , 2015, 21, 106-147.	1.7	53
20	Heterogeneity in the Speed of Capital Structure Adjustment across Countries and over the Business Cycle. <i>European Financial Management</i> , 2015, 21, 936-973.	1.7	61
21	Share repurchases of initial public offerings: motives, valuation effects, and the impact of market regulation. <i>European Journal of Finance</i> , 2014, 20, 232-263.	1.7	17
22	Are stock markets really so inefficient? The case of the "Halloween Indicator". <i>Finance Research Letters</i> , 2014, 11, 112-121.	3.4	30
23	Corporate social responsibility disclosure: The case of international shipping. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2014, 71, 18-44.	3.7	69
24	Where is the value added of rebalancing? A systematic comparison of alternative rebalancing strategies. <i>Financial Markets and Portfolio Management</i> , 2014, 28, 209-231.	0.8	11
25	Capital structure decisions of globally-listed shipping companies. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2013, 52, 49-76.	3.7	80
26	The international zero-leverage phenomenon. <i>Journal of Corporate Finance</i> , 2013, 23, 196-221.	2.7	98
27	Portfolio insurance and prospect theory investors: Popularity and optimal design of capital protected financial products. <i>Journal of Banking and Finance</i> , 2011, 35, 1683-1697.	1.4	86
28	Information Asymmetry and Financing Decisions. <i>International Review of Finance</i> , 2011, 11, 123-154.	1.1	60
29	On the Popularity of the CPPI Strategy: A Behavioral-Finance-Based Explanation and Design Recommendations. <i>Journal of Wealth Management</i> , 2010, 13, 41-54.	0.5	8
30	Common risk factors in the returns of shipping stocks. <i>Maritime Policy and Management</i> , 2010, 37, 93-120.	1.9	58
31	Information asymmetry and the value of cash. <i>Journal of Banking and Finance</i> , 2010, 34, 2168-2184.	1.4	181
32	Fixed-Income Portfolio Allocation Including Hedge Fund Strategies: A Copula Opinion Pooling Approach. <i>Journal of Fixed Income</i> , 2009, 18, 78-91.	0.5	3
33	Heterogeneity in asset allocation decisions: Empirical evidence from Switzerland. <i>International Review of Financial Analysis</i> , 2009, 18, 84-93.	3.1	5
34	Conditional performance evaluation for German equity mutual funds. <i>European Journal of Finance</i> , 2009, 15, 287-316.	1.7	25
35	Does tactical asset allocation work? Another look at the fundamental law of active management. <i>Journal of Asset Management</i> , 2009, 10, 235-252.	0.7	3
36	Estimating the Cost of Executive Stock Options: evidence from Switzerland. <i>Corporate Governance: an International Review</i> , 2007, 15, 798-815.	2.4	7

#	ARTICLE	IF	CITATIONS
37	Corporate cash holdings: Evidence from Switzerland. <i>Financial Markets and Portfolio Management</i> , 2007, 21, 293-324.	0.8	87
38	An Integrated Framework of Corporate Governance and Firm Valuation. <i>European Financial Management</i> , 2006, 12, 249-283.	1.7	376
39	Corporate Governance and Expected Stock Returns: Evidence from Germany. <i>European Financial Management</i> , 2004, 10, 267-293.	1.7	354
40	Is Board Size an Independent Corporate Governance Mechanism?. <i>Kyklos</i> , 2004, 57, 327-356.	0.7	149