

Pablo DurÃ¡n-Santomil

List of Publications by Year in descending order

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29
papers

186
citations

1307594

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12
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29
all docs

29
docs citations

29
times ranked

133
citing authors

#	ARTICLE	IF	CITATIONS
1	Does Sustainability Score Impact Mutual Fund Performance?. Sustainability, 2019, 11, 2972.	3.2	33
2	The effect of Enterprise Risk Management on the risk and the performance of Spanish listed companies. European Research on Management and Business Economics, 2020, 26, 111-120.	6.9	30
3	Is value creation consistent with currency hedging?. European Journal of Finance, 2015, 21, 912-945.	3.1	20
4	Exploring The Gender Effect On Europeans' Retirement Savings. Feminist Economics, 2015, 21, 118-150.	4.1	14
5	Is quantitative and qualitative information relevant for choosing mutual funds?. Journal of Business Research, 2021, 123, 476-488.	10.2	13
6	Enterprise risk management and Solvency II: the system of governance and the Own Risk and Solvency Assessment. Journal of Risk Finance, 2020, 21, 317-332.	5.6	11
7	Does a Company's Profitability Influence the Level of CSR Development?. Sustainability, 2021, 13, 3304.	3.2	10
8	Foreign debt as a hedging instrument of exchange rate risk: a new perspective. European Journal of Finance, 2010, 16, 677-710.	3.1	6
9	Backtesting an equity risk model under Solvency II. Journal of Business Research, 2018, 89, 216-222.	10.2	6
10	Why hedge currency exposure with foreign currency debt?. Academia Revista Latinoamericana De Administracion, 2013, 26, 258-289.	1.1	5
11	Do investors obtain better results selecting mutual funds through quantitative ratings?. Revista Espanola De Financiacion Y Contabilidad, 2020, 49, 265-291.	0.7	5
12	PROPERTY RISK UNDER SOLVENCY II: EFFECTS OF DIFFERENT UNSMOOTHING TECHNIQUES. Technological and Economic Development of Economy, 2019, 25, 1-19.	4.6	5
13	Morningstar Star ratings and the performance, risk and flows of European bond mutual funds. International Review of Economics and Finance, 2022, 82, 479-496.	4.5	5
14	Active management, value investing and pension fund performance. European Journal of Management and Business Economics, 2021, 30, 299-317.	3.1	4
15	Análisis del riesgo de renta variable en el marco de solvencia II: modelos internos frente al modelo estándar. Cuadernos De Economía Y Dirección De La Empresa, 2011, 14, 91-101.	0.5	3
16	The main determinants of subprime securitization in the Spanish RMBS securities. Applied Economics, 2015, 47, 6301-6316.	2.2	3
17	Can ERM ratings explain the performance and risk of EMEA insurance companies?. Journal of Risk Research, 2022, 25, 738-763.	2.6	3
18	The impact of loan-to-value on the default rate of residential mortgage-backed securities. Journal of Credit Risk, 2016, 12, .	0.2	2

#	ARTICLE	IF	CITATIONS
19	Ownership, board, and enterprise risk management. <i>European Journal of Family Business</i> , 2020, 10, 44-55.	1.1	2
20	Capital Allocation Methods under Solvency II: A Comparative Analysis. <i>Mathematics</i> , 2022, 10, 303.	2.2	2
21	The impact of ERM on insurer performance under the Solvency II regulatory framework. <i>European Journal of Finance</i> , 2023, 29, 419-443.	3.1	2
22	Estimación de las necesidades de capital mediante modelos internos alternativos al propuesto en Solvencia II (QIS4). <i>Revista Española De Financiación Y Contabilidad</i> , 2011, 40, 9-34.	0.7	1
23	The explanatory power of expenses in the performance of eurozone mutual funds. <i>European Journal of Government and Economics</i> , 2022, 11, 31-50.	0.5	1
24	MEDICIÓN DEL RIESGO DE RENTA VARIABLE MEDIANTE MODELOS INTERNOS EN SOLVENCIA II. <i>Investigaciones Europeas De Dirección Y Economía De La Empresa</i> , 2012, 18, 53-68.	0.6	0
25	HOW TO PROMOTE THE DEVELOPMENT OF RENEWABLE ENERGY PROJECTS THROUGH CROWDFUNDING? THE CASE OF CITIZENERGY PROJECT. <i>Dyna Management</i> , 2021, 7, [12 p.]-[12 p.].	0.1	0
26	Value investing: application of different strategies to equity mutual funds. <i>Revista Española De Financiación Y Contabilidad</i> , 0, , 1-19.	0.7	0
27	Counterparty risk analysis using Merton's structural model under Solvency II. <i>Cuadernos De Gestión</i> , 2014, 14, 99-120.	1.4	0
28	FINANCING RENEWABLE ENERGY PROJECTS THROUGH CROWDFUNDING: THE CITIZENERGY PROJECT. <i>Dyna (Spain)</i> , 2020, 95, 237-237.	0.2	0
29	Socio-economic Factors on the Evolution of Mortality in Europe in the XXI Century: Policy Proposals to Face the COVID-19 Crisis. <i>Revista De Economía Mundial</i> , 2020, , .	0.1	0