Pablo DurÃ¡n-Santomil

List of Publications by Year
in descending order

29 papers	186 citations	1307594 7 h-index	1199594 12 g-index
29 all docs	29 docs citations	29 times ranked	133 citing authors

#	Article	IF	Citations
1	The impact of ERM on insurer performance under the Solvency II regulatory framework. European Journal of Finance, 2023, 29, 419-443.	3.1	2
2	Capital Allocation Methods under Solvency II: A Comparative Analysis. Mathematics, 2022, 10, 303.	2.2	2
3	Can ERM ratings explain the performance and risk of EMEA insurance companies?. Journal of Risk Research, 2022, 25, 738-763.	2.6	3
4	The explanatory power of expenses in the performance of eurozone mutual funds. European Journal of Government and Economics, 2022, 11, 31-50.	0.5	1
5	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
6	Is quantitative and qualitative information relevant for choosing mutual funds?. Journal of Business Research, 2021, 123, 476-488.	10.2	13
7	Does a Companyâ€™s Profitability Influence the Level of CSR Development?. Sustainability, 2021, 13, 3304.	3.2	10
8	Active management, value investing and pension fund performance. European Journal of Management and Business Economics, 2021, 30, 299-317.	3.1	4
9	HOW TO PROMOTE THE DEVELOPMENT OF RENEWABLE ENERGY PROJECTS THROUGH CROWDFUNDING? THE CASE OF CITIZENERGY PROJECT. Dyna Management, 2021, 7, [12 p.]-[12 p.].	0.1	0
10	Do investors obtain better results selecting mutual funds through quantitative ratings?. Revista Espanola De Financiacion Y Contabilidad, 2020, 49, 265-291.	0.7	5
11	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
12	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
13	FINANCING RENEWABLE ENERGY PROJECTS THROUGH CROWDFUNDING: THE CITIZENERGY PROJECT. Dyna (Spain), 2020, 95, 237-237.	0.2	0
14	Ownership, board, and enterprise risk management. European Journal of Family Business, 2020, 10, 44-55.	1.1	2
15	Socio-economic Factors on the Evolution of Mortality in Europe in the XXI Century: Policy Proposals to Face the COVID-19 Crisis. Revista De Economia Mundial, 2020, , .	0.1	0
16	Does Sustainability Score Impact Mutual Fund Performance?. Sustainability, 2019, 11, 2972.	3.2	33
17	PROPERTY RISK UNDER SOLVENCY II: EFFECTS OF DIFFERENT UNSMOOTHING TECHNIQUES. Technological and Economic Development of Economy, 2019, 25, 1-19.	4.6	5
18	Backtesting an equity risk model under Solvency II. Journal of Business Research, 2018, 89, 216-222.	10.2	6

#	Article	IF	Citations
19	The impact of loan-to-value on the default rate of residential mortgage-backed securities. Journal of Credit Risk, 2016, 12, .	0.2	2
20	Exploring The Gender Effect On Europeansâ€™ Retirement Savings. Feminist Economics, 2015, 21, 118-150.	4.1	14
21	The main determinants of subprime securitization in the Spanish RMBS securities. Applied Economics, 2015, 47, 6301-6316.	2.2	3
22	Is value creation consistent with currency hedging?. European Journal of Finance, 2015, 21, 912-945.	3.1	20
23	Counterparty risk analysis using MertonÂ´s structural model under Solvency II. Cuadernos De Gestion, 2014, 14, 99-120.	1.4	0
24	Why hedge currency exposure with foreign currency debt?. Academia Revista Latinoamericana De Administracion, 2013, 26, 258-289.	1.1	5
25	MEDICIÃ“N DEL RIESGO DE RENTA VARIABLE MEDIANTE MODELOS INTERNOS EN SOLVENCIA II. Investigaciones Europeas De DirecciÃ³n Y EconomÃa De La Empresa, 2012, 18, 53-68.	0.6	0
26	EstimaciÃ³n de las necesidades de capital mediante modelos internos alternativos al propuesto en Solvencia II (QIS4). Revista Espanola De Financiacion Y Contabilidad, 2011, 40, 9-34.	0.7	1
27	AnÃ¡lisis del riesgo de renta variable en el marco de solvencia II: modelos internos frente al modelo estÃ¡ndar. Cuadernos De EconomÃa Y DirecciÃ³n De La Empresa, 2011, 14, 91-101.	0.5	3
28	Foreign debt as a hedging instrument of exchange rate risk: a new perspective. European Journal of Finance, 2010, 16, 677-710.	3.1	6
29	Value investing: application of different strategies to equity mutual funds. Revista Espanola De Financiacion Y Contabilidad, 0, , 1-19.	0.7	0