Mariano Gonzalez Sanchez

List of Publications by Year
in descending order

29 papers	167 citations	1478505 6 h-index	1199594 12 g-index
29 all docs	29 docs citations	29 times ranked	121 citing authors

#	Article	IF	Citations
1	Macroeconomic determinants of stock market betas. Journal of Empirical Finance, 2018, 45, 26-44.	1.8	31
2	Corporate reputation and firms' performance: Evidence from Spain. Corporate Social Responsibility and Environmental Management, 2018, 25, 1231-1245.	8.7	30
3	Greenhouse Gas Emissions Growth in Europe: A Comparative Analysis of Determinants. Sustainability, 2020, 12, 1012.	3.2	25
4	The Cross Section of Expected Returns with MIDAS Betas. Journal of Financial and Quantitative Analysis, 2012, 47, 115-135.	3.5	17
5	Impact of IFRS: evidence from Spanish listed companies. International Journal of Accounting and Information Management, 2014, 22, 157-172.	3.8	11
6	Causality in the EMU sovereign bond markets. Finance Research Letters, 2018, 26, 281-290.	6.7	6
7	Effects of uncertainty and risk aversion on the exposure of investment-style factor returns to real activity. Research in International Business and Finance, 2020, 53, 101236.	5.9	6
8	A stochastic model for the noise levels. Journal of the Acoustical Society of America, 2009, 125, 3030.	1.1	5
9	Asymmetric causality in-mean and in-variance among equity markets indexes. North American Journal of Economics and Finance, 2016, 36, 49-68.	3.5	5
10	Is there a relationship between the time scaling property of asset returns and the outliers? Evidence from international financial markets. Finance Research Letters, 2021, 38, 101510.	6.7	5
11	IFRS adoption and unconditional conservatism: an accrual-based analysis. International Journal of Accounting and Information Management, 2021, ahead-of-print, .	3.8	5
12	The Role of Assumptions in Ohlson Model Performance: Lessons for Improving Equity-Value Modeling. Mathematics, 2021, 9, 513.	2.2	4
13	Term Structure of Risk Factor Premiums Used for Pricing Asset: Emerging vs. Developed Markets. Emerging Markets Finance and Trade, 0, , 1-20.	3.1	3
14	Asset pricing models in emerging markets: Factorial approaches vs. information stochastic discount factor. Finance Research Letters, 2022, 46, 102394.	6.7	3
15	The Effects of IFRS Adoption on the Unconditional Conservatism of Spanish Listed Companies. Australian Accounting Review, 2019, 29, 193-207.	4.6	2
16	Identification of Common Factors in Multivariate Time Series Modeling. Revista Colombiana De Estadistica, 2015, 38, 219-237.	0.4	2
17	Factorial asset pricing models using statistical anomalies. Research in International Business and Finance, 2022, 60, 101595.	5.9	2
18	Where the dirty surplus accounting flows are?. Review of Accounting and Finance, 2008, 7, 308-328.	4.3	1

#	Article	IF	Citations
19	The Effects of IFRS Adoption on the Unconditional Conservatism of Spanish Listed Companies. SSRN Electronic Journal, 2017, , .	0.4	1
20	The influence of Google search index on stock markets: an analysis of causality in-mean and variance. Review of Behavioral Finance, 2021, 13, 202-226.	2.0	1
21	Board of Directorsâ€™ Remuneration, Employee Costs, and Layoffs: Evidence from Spain. Sustainability, 2021, 13, 7518.	3.2	1
22	Market and Liquidity Risks Using Transaction-by-Transaction Information. Mathematics, 2021, 9, 1678.	2.2	1
23	A cash flow distribution model: empirical analysis of Spanish firms. International Journal of Accounting, Auditing and Performance Evaluation, 2008, 5, 107.	0.1	0
24	Effects of IFRS-13 on the relevance of fair value adjusted by credit risk: Evidence from Europe. Advances in Accounting, 2018, 40, 89-97.	1.0	0
25	Influence of Bloombergâ€™s Investor Sentiment Index: Evidence from European Union Financial Sector. Mathematics, 2021, 9, 297.	2.2	0
26	Audit quality and fees: Evidence from Spain. Revista Espanola De Financiacion Y Contabilidad, 0, , 1-24.	0.7	0
27	Liquidity measures for bonds selection to estimate the interest rate curve: spanish case. Rect@, 2019, 20, 153-166.	0.1	0
28	Comparative analysis of interest rate term structures in the Solvency II environment. Journal of Risk Finance, 2021, 22, 16-33.	5.6	0
29	Market and model risks: a feasible joint estimate methodology. Risk Management, 0, , 1.	2.3	0