

# Mariano Gonzalez Sanchez

## List of Publications by Year in descending order

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Version: 2024-02-01

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	Asset pricing models in emerging markets: Factorial approaches vs. information stochastic discount factor. <i>Finance Research Letters</i> , 2022, 46, 102394.	6.7	3
2	Factorial asset pricing models using statistical anomalies. <i>Research in International Business and Finance</i> , 2022, 60, 101595.	5.9	2
3	Is there a relationship between the time scaling property of asset returns and the outliers? Evidence from international financial markets. <i>Finance Research Letters</i> , 2021, 38, 101510.	6.7	5
4	The influence of Google search index on stock markets: an analysis of causality in-mean and variance. <i>Review of Behavioral Finance</i> , 2021, 13, 202-226.	2.0	1
5	Influence of Bloomberg's Investor Sentiment Index: Evidence from European Union Financial Sector. <i>Mathematics</i> , 2021, 9, 297.	2.2	0
6	The Role of Assumptions in Ohlson Model Performance: Lessons for Improving Equity-Value Modeling. <i>Mathematics</i> , 2021, 9, 513.	2.2	4
7	Board of Directors' Remuneration, Employee Costs, and Layoffs: Evidence from Spain. <i>Sustainability</i> , 2021, 13, 7518.	3.2	1
8	Market and Liquidity Risks Using Transaction-by-Transaction Information. <i>Mathematics</i> , 2021, 9, 1678.	2.2	1
9	IFRS adoption and unconditional conservatism: an accrual-based analysis. <i>International Journal of Accounting and Information Management</i> , 2021, ahead-of-print, .	3.8	5
10	Comparative analysis of interest rate term structures in the Solvency II environment. <i>Journal of Risk Finance</i> , 2021, 22, 16-33.	5.6	0
11	Greenhouse Gas Emissions Growth in Europe: A Comparative Analysis of Determinants. <i>Sustainability</i> , 2020, 12, 1012.	3.2	25
12	Effects of uncertainty and risk aversion on the exposure of investment-style factor returns to real activity. <i>Research in International Business and Finance</i> , 2020, 53, 101236.	5.9	6
13	The Effects of IFRS Adoption on the Unconditional Conservatism of Spanish Listed Companies. <i>Australian Accounting Review</i> , 2019, 29, 193-207.	4.6	2
14	Liquidity measures for bonds selection to estimate the interest rate curve: spanish case. <i>Rect@</i> , 2019, 20, 153-166.	0.1	0
15	Effects of IFRS-13 on the relevance of fair value adjusted by credit risk: Evidence from Europe. <i>Advances in Accounting</i> , 2018, 40, 89-97.	1.0	0
16	Causality in the EMU sovereign bond markets. <i>Finance Research Letters</i> , 2018, 26, 281-290.	6.7	6
17	Macroeconomic determinants of stock market betas. <i>Journal of Empirical Finance</i> , 2018, 45, 26-44.	1.8	31
18	Corporate reputation and firms' performance: Evidence from Spain. <i>Corporate Social Responsibility and Environmental Management</i> , 2018, 25, 1231-1245.	8.7	30

#	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	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
21	Identification of Common Factors in Multivariate Time Series Modeling. Revista Colombiana De Estadística, 2015, 38, 219-237.	0.4	2
22	Impact of IFRS: evidence from Spanish listed companies. International Journal of Accounting and Information Management, 2014, 22, 157-172.	3.8	11
23	The Cross Section of Expected Returns with MIDAS Betas. Journal of Financial and Quantitative Analysis, 2012, 47, 115-135.	3.5	17
24	A stochastic model for the noise levels. Journal of the Acoustical Society of America, 2009, 125, 3030.	1.1	5
25	Where the dirty surplus accounting flows are?. Review of Accounting and Finance, 2008, 7, 308-328.	4.3	1
26	A cash flow distribution model: empirical analysis of Spanish firms. International Journal of Accounting, Auditing and Performance Evaluation, 2008, 5, 107.	0.1	0
27	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
28	Audit quality and fees: Evidence from Spain. Revista Espanola De Financiacion Y Contabilidad, 0, , 1-24.	0.7	0
29	Market and model risks: a feasible joint estimate methodology. Risk Management, 0, , 1.	2.3	0