

Cesario Mateus

List of Publications by Year in descending order

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Version: 2024-02-01

44
papers

461
citations

840119

11
h-index

839053

18
g-index

45
all docs

45
docs citations

45
times ranked

291
citing authors

#	ARTICLE	IF	CITATIONS
1	What determines cash holdings at privately held and publicly traded firms? Evidence from 20 emerging markets. <i>International Review of Financial Analysis</i> , 2014, 33, 104-116.	3.1	43
2	Oil prices, stock markets and firm performance: Evidence from Europe. <i>International Review of Economics and Finance</i> , 2019, 61, 270-288.	2.2	42
3	Cash holdings and earnings quality: evidence from the Main and Alternative UK markets. <i>International Review of Financial Analysis</i> , 2018, 56, 238-252.	3.1	39
4	Supervisory boards, financial crisis and bank performance: do board characteristics matter?. <i>Journal of Banking Regulation</i> , 2017, 18, 310-337.	1.4	32
5	Bank governance and performance: a survey of the literature. <i>Journal of Banking Regulation</i> , 2018, 19, 236-256.	1.4	32
6	Volatility risk and stock return predictability on global financial crises. <i>China Finance Review International</i> , 2017, 7, 33-66.	4.1	26
7	Corporate governance impact on bank performance evidence from Europe. <i>Corporate Ownership and Control</i> , 2016, 13, 583-597.	0.5	21
8	UK equity mutual fund alphas make a comeback. <i>International Review of Financial Analysis</i> , 2016, 44, 98-110.	3.1	20
9	Debt and taxes for private firms. <i>International Review of Financial Analysis</i> , 2011, 20, 177-189.	3.1	17
10	Determinants of European Banks'™ Bailouts Following the 2007'™2008 Financial Crisis. <i>Journal of International Economic Law</i> , 2016, 19, 707-742.	0.7	16
11	Review of new trends in the literature on factor models and mutual fund performance. <i>International Review of Financial Analysis</i> , 2019, 63, 344-354.	3.1	14
12	Alphas in disguise: A new approach to uncovering them. <i>International Journal of Finance and Economics</i> , 2017, 22, 234-243.	1.9	13
13	US sector rotation with five-factor Fama'™French alphas. <i>Journal of Asset Management</i> , 2018, 19, 116-132.	0.7	11
14	Does board composition and ownership structure affect banks'™ systemic risk? European evidence. <i>Journal of Banking Regulation</i> , 2022, 23, 155-172.	1.4	11
15	Use of active peer benchmarks in assessing UK mutual fund performance and performance persistence. <i>European Journal of Finance</i> , 2019, 25, 1077-1098.	1.7	10
16	The impact of board characteristics and CEO power on banks'™ risk-taking: stable versus crisis periods. <i>Journal of Banking Regulation</i> , 2021, 22, 319-341.	1.4	10
17	Are listed firms better governed? Empirical evidence on board structure and financial performance. <i>Corporate Ownership and Control</i> , 2015, 13, 736-755.	0.5	10
18	Do Portuguese private firms follow pecking order financing?. <i>European Journal of Finance</i> , 2015, 21, 848-866.	1.7	9

#	ARTICLE	IF	CITATIONS
19	Leverage and the Maturity Structure of Debt in Emerging Markets. <i>Journal of Mathematical Finance</i> , 2013, 03, 46-59.	0.2	9
20	Price discounts in rights issues: why do managers insist on what investors hate?. <i>European Business Review</i> , 2017, 29, 457-475.	1.9	8
21	Benchmark-adjusted performance of US equity mutual funds and the issue of prospectus benchmarks. <i>Journal of Asset Management</i> , 2019, 20, 15-30.	0.7	8
22	Intraday industry-specific spillover effect in European equity markets. <i>Quarterly Review of Economics and Finance</i> , 2017, 63, 278-298.	1.5	7
23	A tale of two states: asymmetries in the UK small, value and momentum premiums. <i>Applied Economics</i> , 2017, 49, 456-476.	1.2	7
24	Lambda Value at Risk and Regulatory Capital: A Dynamic Approach to Tail Risk. <i>Risks</i> , 2018, 6, 17.	1.3	7
25	Diversity on British boards and personal traits that impact career progression from AIM towards FTSE 100. <i>Corporate Ownership and Control</i> , 2020, 17, 183-199.	0.5	7
26	Physical versus Synthetic Exchange Traded Funds. Which One Replicates Better?. <i>Journal of Mathematical Finance</i> , 2017, 07, 975-989.	0.2	6
27	Do smart beta ETFs deliver persistent performance?. <i>Journal of Asset Management</i> , 2020, 21, 413-427.	0.7	5
28	Frontier Markets, Liberalization and Informational Efficiency: Evidence from Vietnam. <i>Asia-Pacific Financial Markets</i> , 2021, 28, 499-526.	1.3	5
29	National culture and small firms' use of trade credit: Evidence from Europe. <i>Global Finance Journal</i> , 2021, 49, 100655.	2.8	5
30	Implied Idiosyncratic Volatility and Stock Return Predictability. <i>Journal of Mathematical Finance</i> , 2014, 04, 338-352.	0.2	3
31	Does Trade Credit Facilitate Access to Bank Finance? An Empirical Evidence from Portuguese and Spanish Small Medium Size Enterprises. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
32	Mutual Fund Performance: An Approach to Identifying the Top Performing Funds. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
33	Petroleum prices and equity sector returns in petroleum exporting and importing countries: an analysis of volatility transmissions and hedging. <i>Applied Economics</i> , 2022, 54, 2610-2626.	1.2	2
34	Does a VAT rise harm the tourism industry? Portuguese evidence. <i>Tourism Management</i> , 2021, 83, 104234.	5.8	1
35	A guide to survival of momentum in UK style portfolios. <i>International Journal of Banking, Accounting and Finance</i> , 2018, 9, 192.	0.1	1
36	Impact of FOMC announcement on stock price index in Southeast Asian countries. <i>China Finance Review International</i> , 2017, 7, 370-386.	4.1	0

#	ARTICLE	IF	CITATIONS
37	Review of New Trends in the Literature on Factor Models and Mutual Fund Performance. SSRN Electronic Journal, 0, , .	0.4	0
38	A guide to survival of momentum in UK style portfolios. International Journal of Banking, Accounting and Finance, 2018, 9, 192.	0.1	0
39	From sovereigns to banks: evidence on cross-border contagion. Journal of Banking Regulation, 2019, 20, 86-103.	1.4	0
40	Mutual fund performance: Shouldnâ€™t clear winners outperform both, the benchmark and the peer-group?. SSRN Electronic Journal, 0, , .	0.4	0
41	Volatility Risk and Stock Return Predictability on Global Financial Crises. SSRN Electronic Journal, 0, , .	0.4	0
42	A Guide to Survival of Momentum in UK Style Portfolios. SSRN Electronic Journal, 0, , .	0.4	0
43	Editorial: Corporate governance through a prism of multi-disciplinary research. Corporate Ownership and Control, 2020, 17, 4-6.	0.5	0
44	Does equity mutual fund factor-risk-shifting pay off? Evidence from the US. European Journal of Finance, 2023, 29, 444-465.	1.7	0