Cesario Mateus

List of Publications by Year
in descending order

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	Does equity mutual fund factor-risk-shifting pay off? Evidence from the US. European Journal of Finance, 2023, 29, 444-465.	1.7	0
2	Does board composition and ownership structure affect banksâ€™ systemic risk? European evidence. Journal of Banking Regulation, 2022, 23, 155-172.	1.4	11
3	Petroleum prices and equity sector returns in petroleum exporting and importing countries: an analysis of volatility transmissions and hedging. Applied Economics, 2022, 54, 2610-2626.	1.2	2
4	Does a VAT rise harm the tourism industry?Portuguese evidence. Tourism Management, 2021, 83, 104234.	5.8	1
5	The impact of board characteristics and CEO power on banksâ€™ risk-taking: stable versus crisis periods. Journal of Banking Regulation, 2021, 22, 319-341.	1.4	10
6	Frontier Markets, Liberalization and Informational Efficiency: Evidence from Vietnam. Asia-Pacific Financial Markets, 2021, 28, 499-526.	1.3	5
7	National culture and small firms' use of trade credit: Evidence from Europe. Global Finance Journal, 2021, 49, 100655.	2.8	5
8	Do smart beta ETFs deliver persistent performance?. Journal of Asset Management, 2020, 21, 413-427.	0.7	5
9	Diversity on British boards and personal traits that impact career progression from AIM towards FTSE 100. Corporate Ownership and Control, 2020, 17, 183-199.	0.5	7
10	Editorial: Corporate governance through a prism of multi-disciplinary research. Corporate Ownership and Control, 2020, 17, 4-6.	0.5	0
11	From sovereigns to banks: evidence on cross-border contagion. Journal of Banking Regulation, 2019, 20, 86-103.	1.4	0
12	Use of active peer benchmarks in assessing UK mutual fund performance and performance persistence. European Journal of Finance, 2019, 25, 1077-1098.	1.7	10
13	Oil prices, stock markets and firm performance: Evidence from Europe. International Review of Economics and Finance, 2019, 61, 270-288.	2.2	42
14	Benchmark-adjusted performance of US equity mutual funds and the issue of prospectus benchmarks. Journal of Asset Management, 2019, 20, 15-30.	0.7	8
15	Review of new trends in the literature on factor models and mutual fund performance. International Review of Financial Analysis, 2019, 63, 344-354.	3.1	14
16	Cash holdings and earnings quality: evidence from the Main and Alternative UK markets. International Review of Financial Analysis, 2018, 56, 238-252.	3.1	39
17	Bank governance and performance: a survey of the literature. Journal of Banking Regulation, 2018, 19, 236-256.	1.4	32
18	US sector rotation with five-factor Famaâ€“French alphas. Journal of Asset Management, 2018, 19, 116-132.	0.7	11

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19	A guide to survival of momentum in UK style portfolios. International Journal of Banking, Accounting and Finance, 2018, 9, 192.	0.1	0
20	Lambda Value at Risk and Regulatory Capital: A Dynamic Approach to Tail Risk. Risks, 2018, 6, 17.	1.3	7
21	A guide to survival of momentum in UK style portfolios. International Journal of Banking, Accounting and Finance, 2018, 9, 192.	0.1	1
22	Intraday industry-specific spillover effect in European equity markets. Quarterly Review of Economics and Finance, 2017, 63, 278-298.	1.5	7
23	A tale of two states: asymmetries in the UK small, value and momentum premiums. Applied Economics, 2017, 49, 456-476.	1.2	7
24	Volatility risk and stock return predictability on global financial crises. China Finance Review International, 2017, 7, 33-66.	4.1	26
25	Price discounts in rights issues: why do managers insist on what investors hate?. European Business Review, 2017, 29, 457-475.	1.9	8
26	Supervisory boards, financial crisis and bank performance: do board characteristics matter?. Journal of Banking Regulation, 2017, 18, 310-337.	1.4	32
27	Alphas in disguise: A new approach to uncovering them. International Journal of Finance and Economics, 2017, 22, 234-243.	1.9	13
28	Impact of FOMC announcement on stock price index in Southeast Asian countries. China Finance Review International, 2017, 7, 370-386.	4.1	0
29	Physical versus Synthetic Exchange Traded Funds. Which One Replicates Better?. Journal of Mathematical Finance, 2017, 07, 975-989.	0.2	6
30	Determinants of European Banksâ€™ Bailouts Following the 2007â€"2008 Financial Crisis. Journal of International Economic Law, 2016, 19, 707-742.	0.7	16
31	UK equity mutual fund alphas make a comeback. International Review of Financial Analysis, 2016, 44, 98-110.	3.1	20
32	Corporate governance impact on bank performance evidence from Europe. Corporate Ownership and Control, 2016, 13, 583-597.	0.5	21
33	Do Portuguese private firms follow pecking order financing?. European Journal of Finance, 2015, 21, 848-866.	1.7	9
34	Are listed firms better governed? Empirical evidence on board structure and financial performance. Corporate Ownership and Control, 2015, 13, 736-755.	0.5	10
35	What determines cash holdings at privately held and publicly traded firms? Evidence from 20 emerging markets. International Review of Financial Analysis, 2014, 33, 104-116.	3.1	43
36	Implied Idiosyncratic Volatility and Stock Return Predictability. Journal of Mathematical Finance, 2014, 04, 338-352.	0.2	3

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37	Leverage and the Maturity Structure of Debt in Emerging Markets. Journal of Mathematical Finance, 2013, 03, 46-59.	0.2	9
38	Debt and taxes for private firms. International Review of Financial Analysis, 2011, 20, 177-189.	3.1	17
39	Review of New Trends in the Literature on Factor Models and Mutual Fund Performance. SSRN Electronic Journal, 0, , .	0.4	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	Does Trade Credit Facilitate Access to Bank Finance? An Empirical Evidence from Portuguese and Spanish Small Medium Size Enterprises. SSRN Electronic Journal, 0, , .	0.4	2
42	Mutual Fund Performance: An Approach to Identifying the Top Performing Funds. SSRN Electronic Journal, 0, , .	0.4	2
43	Volatility Risk and Stock Return Predictability on Global Financial Crises. SSRN Electronic Journal, 0, , .	0.4	0
44	A Guide to Survival of Momentum in UK Style Portfolios. SSRN Electronic Journal, 0, , .	0.4	0