Maria T Gonzalez-Perez

List of Publications by Year
in descending order

12 papers	209 citations	1937685 4 h-index	1872680 6 g-index
12 all docs	12 docs citations	12 times ranked	130 citing authors

#	Article	IF	Citations
1	Exploring Return Dynamics via Corridor Implied Volatility. Review of Financial Studies, 2015, 28, 2902-2945.	6.8	115
2	Model-free volatility indexes in the financial literature: A review. International Review of Economics and Finance, 2015, 40, 141-159.	4.5	45
3	Day-of-the-week effect on the VIX. A parsimonious representation. North American Journal of Economics and Finance, 2013, 25, 243-260.	3.5	18
4	Eurozone Prices: A Tale of Convergence and Divergence. SSRN Electronic Journal, 0, , .	0.4	10
5	An empirical assessment of proposed solutions for resolving scale problems in value relevance accounting research. Accounting and Finance, 2020, 60, 3905-3933.	3.2	8
6	The information content in a volatility index for Spain. SERIEs, 2011, 2, 185-216.	1.4	7
7	Lessons from Estimating the Average Option-implied Volatility Term Structure for the Spanish Banking Sector. SSRN Electronic Journal, 0, , .	0.4	2
8	The Daily Closing VIX Data for 2008 Reveal Unrecognized Properties. SSRN Electronic Journal, 0, , .	0.4	2
9	Model-Free Volatility Indexes in the Financial Literature: A Review. SSRN Electronic Journal, 2013, , .	0.4	1
10	How Do Central Banks Identify Risks? A Survey of Indicators. SSRN Electronic Journal, 0, , .	0.4	1
11	Measuring the Spillovers of Uncertainty Shocks. SSRN Electronic Journal, 0, , .	0.4	0
12	Is It Expected Volatility or Expected Precision?. SSRN Electronic Journal, 0, , .	0.4	0