Stefano Lugo

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/8012000/publications.pdf

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		1478280	1199470
17	187	6	12
papers	citations	h-index	g-index
17	17	17	96
all docs	docs citations	times ranked	citing authors

#	Article	IF	CITATIONS
1	The effect of sovereign wealth funds on the credit risk of their portfolio companies. Journal of Corporate Finance, 2014, 27, 21-35.	2.7	47
2	Herding Behavior and Rating Convergence among Credit Rating Agencies: Evidence from the Subprime Crisis*. Review of Finance, 2015, 19, 1703-1731.	3.2	36
3	Testing the Strategic Asset Allocation of Stabilization Sovereign Wealth Funds. International Finance, 2013, 16, 95-119.	1.3	17
4	The Relation between Corporate and Government Debt Maturity in Europe. Journal of Financial and Quantitative Analysis, 2019, 54, 2119-2140.	2.0	15
5	Insider ownership and the cost of debt capital: Evidence from bank loans. International Review of Financial Analysis, 2019, 63, 357-368.	3.1	15
6	Short-term debt catering. Journal of Corporate Finance, 2021, 66, 101817.	2.7	11
7	The Effect of Sovereign Wealth Funds on the Credit Risk of their Portfolio Companies. SSRN Electronic Journal, 2012, , .	0.4	9
8	Do European banks with a covered bond program issue asset-backed securities for funding?. Journal of International Money and Finance, 2018, 81, 76-87.	1.3	8
9	Discretionary ratings and the pricing of subprime mortgage-backed securities. Journal of Banking and Finance, 2014, 48, 248-260.	1.4	7
10	When Central Banks Buy Corporate Bonds: Target Selection and Impact of the European Corporate Sector Purchase Program. SSRN Electronic Journal, 2017, , .	0.4	7
11	Detecting abnormal changes in credit default swap spreads using matching-portfolio models. Journal of Banking and Finance, 2018, 90, 146-158.	1.4	6
12	When central banks buy corporate bonds: Target selection and impact of the European Corporate Sector Purchase Program. Journal of Financial Stability, 2021, 54, 100881.	2.6	6
13	The Use of Debt by Sovereign Wealth Fund. SSRN Electronic Journal, 2015, , .	0.4	2
14	Mimetic isomorphism in the governance of IPO companies in Italy. Corporate Ownership and Control, 2010, 8, 117-122.	0.5	1
15	Insider Ownership and the Cost of Debt Capital: Evidence from Bank Loans. SSRN Electronic Journal, 2014, , .	0.4	0
16	The Use of Debt by Sovereign Wealth Funds. , 2017, , .		0
17	The Perils of Removing Rating-Based Regulation: Evidence From the US Money Market Funds Reform. SSRN Electronic Journal, 0, , .	0.4	0