

# Andrea Tarelli

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8193281/publications.pdf>

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11  
papers

333  
citations

1937685

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1372567

10  
g-index

11  
all docs

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docs citations

11  
times ranked

30  
citing authors

#	ARTICLE	IF	CITATIONS
1	Money Illusion and TIPS Demand. <i>Journal of Money, Credit and Banking</i> , 2023, 55, 171-214.	1.6	3
2	Sustainable investing with ESG rating uncertainty. <i>Journal of Financial Economics</i> , 2022, 145, 642-664.	9.0	242
3	Chasing the ESG factor. <i>Journal of Banking and Finance</i> , 2022, 139, 106498.	2.9	34
4	Bail-in vs bail-out: Bank resolution and liability structure. <i>International Review of Financial Analysis</i> , 2021, 73, 101642.	6.6	7
5	Structural recovery of face value at default. <i>European Journal of Operational Research</i> , 2020, 283, 1148-1171.	5.7	1
6	Factor Investing for the Long Run. <i>Journal of Economic Dynamics and Control</i> , 2020, 117, 103960.	1.6	5
7	No-arbitrage one-factor term structure models in zero- or negative-lower-bound environments. <i>Investment Management and Financial Innovations</i> , 2020, 17, 197-212.	1.6	0
8	Macroeconomic environment, money demand and portfolio choice. <i>European Journal of Operational Research</i> , 2019, 274, 357-374.	5.7	8
9	Capital structure decisions and the optimal design of corporate market debt programs. <i>Journal of Corporate Finance</i> , 2018, 49, 141-167.	5.5	14
10	Toward Conditional Risk Parity: Improving Risk Budgeting Techniques in Changing Economic Environments. <i>Journal of Alternative Investments</i> , 2015, 18, 48-64.	0.5	6
11	Hedging Inflation-Linked Liabilities without Inflation-Linked Instruments through Long/Short Investments in Nominal Bonds. <i>Journal of Fixed Income</i> , 2014, 24, 5-29.	0.5	13