

Luis Vicente

List of Publications by Year in descending order

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Version: 2024-02-01

22
papers

125
citations

1478505

6
h-index

1372567

10
g-index

22
all docs

22
docs citations

22
times ranked

105
citing authors

#	ARTICLE	IF	CITATIONS
1	You Learn When It Hurts: Evidence in the Mutual Fund Industry. <i>Journal of Risk and Financial Management</i> , 2022, 15, 33.	2.3	0
2	Ethical window dressing: SRI funds are as good as their word. <i>Finance Research Letters</i> , 2022, 49, 103109.	6.7	3
3	Do Socially Responsible Investment Funds Sell Losses and Ride Gains? The Disposition Effect in SRI Funds. <i>Sustainability</i> , 2021, 13, 8142.	3.2	0
4	Determinants of non-compliant equity funds with EU portfolio concentration limits. <i>Journal of Multinational Financial Management</i> , 2021, , 100707.	2.3	0
5	A neural approach to the value investing tool F-Score. <i>Finance Research Letters</i> , 2020, 37, 101367.	6.7	4
6	Eurozone regulation bias in the active share measure. <i>International Review of Financial Analysis</i> , 2020, 72, 101564.	6.6	1
7	Efficiency of mutual fund managers: A slacks-based manager efficiency index. <i>European Journal of Operational Research</i> , 2019, 273, 1180-1193.	5.7	10
8	The efficiency of mutual fund companies: Evidence from an innovative network SBM approach. <i>Omega</i> , 2017, 71, 114-128.	5.9	21
9	Convergencia estratgica en la industria espaola de fondos de inversin. <i>Trimestre Economico</i> , 2017, 75, 1043.	0.5	2
10	Mutual Fund Trading and Portfolio Disclosures. <i>Journal of Financial Services Research</i> , 2015, 48, 83-102.	1.5	7
11	New evidence of quarterly return patterns in the Spanish stock market. <i>Applied Economics Letters</i> , 2015, 22, 1025-1029.	1.8	3
12	Efficiency of the strategic style of pension funds: an application of the variants of the slacks-based measure in DEA. <i>Journal of the Operational Research Society</i> , 2014, 65, 1886-1895.	3.4	12
13	Herding behaviour in Spanish global funds' country allocations. <i>Revista Espanola De Financiacion Y Contabilidad</i> , 2013, 42, 63-81.	0.7	4
14	Portfolios in disguise? Window dressing in bond fund holdings. <i>Journal of Banking and Finance</i> , 2012, 36, 418-427.	2.9	15
15	Is the Average Investor Smarter than the Average Euro?. <i>Journal of Financial Services Research</i> , 2011, 40, 143-161.	1.5	5
16	The importance of asset allocation in Spanish equity pension plans. <i>Journal of Pension Economics and Finance</i> , 2010, 9, 129-142.	0.9	7
17	Quarterly return patterns in the Spanish stock market. <i>Applied Financial Economics</i> , 2010, 20, 1829-1838.	0.5	7
18	Performance persistence and its influence on money and investor flows into Spanish pension plans. <i>Review of Quantitative Finance and Accounting</i> , 2009, 32, 85-100.	1.6	6

#	ARTICLE	IF	CITATIONS
19	Money market fund investors' response to fund company mergers. Applied Economics Letters, 2008, 4, 109-113.	0.2	0
20	Performance Persistence of Spanish Pension Funds: The Best Winners and Losers Usually Repeat. Geneva Papers on Risk and Insurance: Issues and Practice, 2007, 32, 583-594.	2.1	5
21	European mutual funds: detecting recurrent differences in the taxation of their private unitholders. Applied Economics Letters, 2005, 1, 361-368.	0.2	1
22	Performance persistence in Spanish equity funds. Applied Financial Economics, 2005, 15, 1305-1313.	0.5	12