

Jose Faias

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/955696/publications.pdf>

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4
papers

66
citations

1937685

4
h-index

2272923

4
g-index

4
all docs

4
docs citations

4
times ranked

44
citing authors

#	ARTICLE	IF	CITATIONS
1	Optimal Option Portfolio Strategies: Deepening the Puzzle of Index Option Mispricing. Journal of Financial and Quantitative Analysis, 2017, 52, 277-303.	3.5	33
2	Does institutional ownership matter for international stock return comovement?. Journal of International Money and Finance, 2017, 78, 64-83.	2.5	20
3	OUT-OF-SAMPLE STOCK RETURN PREDICTION USING HIGHER-ORDER MOMENTS. International Journal of Theoretical and Applied Finance, 2018, 21, 1850043.	0.5	7
4	The diffusion of complex securities: The case of CAT bonds. Insurance: Mathematics and Economics, 2020, 90, 46-57.	1.2	6