

Natividad Blasco

List of Publications by Year in descending order

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Version: 2024-02-01

21
papers

428
citations

933447

10
h-index

839539

18
g-index

21
all docs

21
docs citations

21
times ranked

263
citing authors

#	ARTICLE	IF	CITATIONS
1	Does herding affect volatility? Implications for the Spanish stock market. Quantitative Finance, 2012, 12, 311-327.	1.7	120
2	Market sentiment: a key factor of investors' imitative behaviour. Accounting and Finance, 2012, 52, 663-689.	3.2	54
3	Testing Intentional Herding in Familiar Stocks: An Experiment in an International Context. Journal of Behavioral Finance, 2008, 9, 72-84.	1.7	44
4	Drivers for Universities' Contribution to the Sustainable Development Goals: An Analysis of Spanish Public Universities. Sustainability, 2021, 13, 89.	3.2	39
5	The Random Walk Hypothesis in the Spanish Stock Market: 1980-1992. Journal of Business Finance and Accounting, 1997, 24, 667-684.	2.7	29
6	Bad news and Dow Jones make the Spanish stocks go round. European Journal of Operational Research, 2005, 163, 253-275.	5.7	25
7	Assessing Sustainability and Its Performance Implications: An Empirical Analysis in Spanish Public Universities. Sustainability, 2019, 11, 5302.	3.2	19
8	Analysts herding: when does sentiment matter?. Applied Economics, 2018, 50, 5495-5509.	2.2	17
9	Testing memory patterns in the Spanish stock market. Applied Financial Economics, 1996, 6, 401-411.	0.5	15
10	Can agents sensitive to cultural, organizational and environmental issues avoid herding?. Finance Research Letters, 2017, 22, 114-121.	6.7	13
11	Does informed trading occur in the options market? Some revealing clues. Accounting and Finance, 2010, 50, 555-579.	3.2	12
12	The Information Environment, Informed Trading, and Volatility. Journal of Behavioral Finance, 2017, 18, 202-218.	1.7	8
13	The witching week of herding on bitcoin exchanges. Financial Innovation, 2022, 8, 26.	6.4	7
14	Generadores de comportamiento imitador en el mercado de valores espa�ol. Revista Espanola De Financiacion Y Contabilidad, 2009, 38, 265-291.	0.7	6
15	A New Methodological Approach for Detecting Income Smoothing in Small Samples: An Application to the Case of Spanish Savings Banks. Journal of Accounting, Auditing & Finance, 2006, 21, 347-372.	1.8	5
16	Information spillovers between derivative markets with differences in transaction costs and liquidity. Applied Economics Letters, 2009, 16, 1039-1047.	1.8	5
17	When and Where Are Informed Traders? What Is Their Relationship with Analysts in the Price Discovery Process?. Journal of Behavioral Finance, 2016, 17, 352-364.	1.7	3
18	Herding, Volatility, and Market Stress in the Spanish Stock Market. , 2017, , 151-168.		3

#	ARTICLE	IF	CITATIONS
19	Does Informed Trading Occur in the Options Market? Some Revealing Clues. SSRN Electronic Journal, 0, , .	0.4	2
20	How do analysts deal with hard-to-value firms? Evidence of herding. Revista Espanola De Financiacion Y Contabilidad, 2016, 45, 327-344.	0.7	1
21	If the bitcoin market grows, size matters. Applied Economics Letters, 0, , 1-5.	1.8	1