Alexei G Orlov

List of Publications by Year
in descending order

12 papers	290 citations	1307594 7 h-index	1199594 12 g-index
12 all docs	12 docs citations	12 times ranked	214 citing authors

#	Article	IF	Citations
1	A cospectral analysis of exchange rate comovements during Asian financial crisis. Journal of International Financial Markets, Institutions and Money, 2009, 19, 742-758.	4.2	75
2	The dynamics of exchange rate volatility: A panel VAR approach. Journal of International Financial Markets, Institutions and Money, 2014, 33, 1-27.	4.2	74
3	Spatial modeling of stock market comovements. Finance Research Letters, 2012, 9, 202-212.	6.7	43
4	An application of the Blackâ€“Litterman model with EGARCH-M-derived views for international portfolio management. Financial Markets and Portfolio Management, 2007, 21, 147-166.	2.0	41
5	The impact of monetary policy on corporate bonds under regime shifts. Journal of Banking and Finance, 2017, 80, 176-202.	2.9	14
6	Capital controls and stock market volatility in frequency domain. Economics Letters, 2006, 91, 222-228.	1.9	11
7	Exchange rate misalignments in frequency domain. International Review of Economics and Finance, 2012, 24, 185-199.	4.5	9
8	Unconventional monetary policies and the corporate bond market. Finance Research Letters, 2014, 11, 203-212.	6.7	7
9	The Core, Periphery, and Beyond: Stock Market Comovements among EU and Nonâ€EU Countries. Financial Review, 2019, 54, 5-56.	1.8	6
10	A PANELâ€REGRESSIONS INVESTIGATION OF EXCHANGE RATE VOLATILITY. International Journal of Finance and Economics, 2014, 19, 303-326.	3.5	5
11	Exchange rate misalignments, capital flows and volatility. North American Journal of Economics and Finance, 2022, 60, 101640.	3.5	4
12	Understanding the Impact of Monetary Policy Shocks on the Corporate Bond Market in Good and Bad Times: A Markov Switching Model. SSRN Electronic Journal, 2014, , .	0.4	1