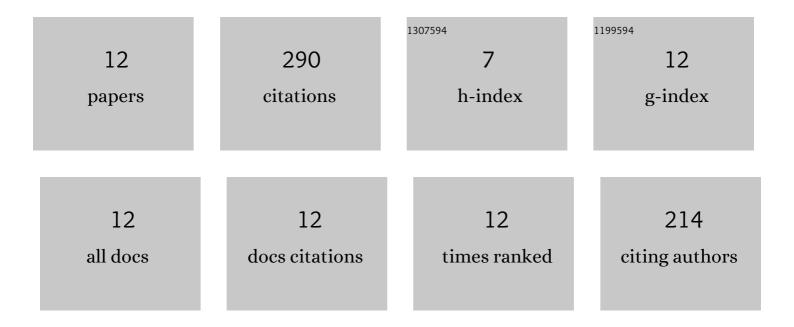
## Alexei G Orlov

List of Publications by Year in descending order

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ALEVEL C. OPLOV

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