Rangan Gupta

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/10779068/publications.pdf

Version: 2024-02-01

80 papers	6,585 citations	66315 42 h-index	71651 76 g-index
80 all docs	80 docs citations	80 times ranked	2337 citing authors

#	Article	IF	Citations
1	Does Bitcoin hedge global uncertainty? Evidence from wavelet-based quantile-in-quantile regressions. Finance Research Letters, 2017, 23, 87-95.	3.4	540
2	Can volume predict Bitcoin returns and volatility? A quantiles-based approach. Economic Modelling, 2017, 64, 74-81.	1.8	505
3	The nexus of electricity consumption, economic growth and CO2 emissions in the BRICS countries. Energy Policy, 2014, 66, 359-368.	4.2	316
4	Herding behaviour in cryptocurrencies. Finance Research Letters, 2019, 29, 216-221.	3.4	281
5	Geopolitical risks and the oil-stock nexus over 1899â€“2016. Finance Research Letters, 2017, 23, 165-173.	3.4	226
6	The role of news-based uncertainty indices in predicting oil markets: a hybrid nonparametric quantile causality method. Empirical Economics, 2017, 53, 879-889.	1.5	214
7	Geopolitical risks and stock market dynamics of the BRICS. Economic Systems, 2018, 42, 295-306.	1.0	204
8	Does uncertainty move the gold price? New evidence from a nonparametric causality-in-quantiles test. Resources Policy, 2016, 49, 74-80.	4.2	200
9	Spillovers between Bitcoin and other assets during bear and bull markets. Applied Economics, 2018, 50, 5935-5949.	1.2	189
10	Network causality structures among Bitcoin and other financial assets: A directed acyclic graph approach. Quarterly Review of Economics and Finance, 2018, 70, 203-213.	1.5	188
11	Does global economic uncertainty matter for the volatility and hedging effectiveness of Bitcoin?. International Review of Financial Analysis, 2019, 61, 29-36.	3.1	187
12	Economic policy uncertainty and stock market returns in PacificRim countries: Evidence based on a Bayesian panel VAR model. Journal of Multinational Financial Management, 2017, 40, 92-102.	1.0	168
13	The Causal Relationship Between Economic Policy Uncertainty and Stock Returns in China and India: Evidence from a Bootstrap Rolling Window Approach. Emerging Markets Finance and Trade, 2016, 52, 674-689.	1.7	155
14	Does Economic Policy Uncertainty Predict Exchange Rate Returns and Volatility? Evidence from a Nonparametric Causality-in-Quantiles Test. Open Economies Review, 2016, 27, 229-250.	0.9	145
15	Bitcoin and global financial stress: A copula-based approach to dependence and causality in the quantiles. Quarterly Review of Economics and Finance, 2018, 69, 297-307.	1.5	144
16	Oil prices and financial stress: A volatility spillover analysis. Energy Policy, 2015, 82, 278-288.	4.2	138
17	Testing for asymmetric nonlinear short- and long-run relationships between bitcoin, aggregate commodity and gold prices. Resources Policy, 2018, 57, 224-235.	4.2	135
18	Time-Varying Impact of Geopolitical Risks on Oil Prices. Defence and Peace Economics, 2020, 31, 692-706.	1.0	115

#	Article	IF	Citations
19	Forecasting volatility and co-volatility of crude oil and gold futures: Effects of leverage, jumps, spillovers, and geopolitical risks. International Journal of Forecasting, 2020, 36, 933-948.	3.9	101
20	Modelling long memory volatility in the Bitcoin market: Evidence of persistence and structural breaks. International Journal of Finance and Economics, 2019, 24, 412-426.	1.9	99
21	Does the source of oil price shocks matter for South African stock returns? A structural VAR approach. Energy Economics, 2013, 40, 825-831.	5.6	97
22	Forecasting realized oil-price volatility: The role of financial stress and asymmetric loss. Journal of International Money and Finance, 2020, 104, 102137.	1.3	97
23	Oil price forecastability and economic uncertainty. Economics Letters, 2015, 132, 125-128.	0.9	93
24	Are stock prices related to the political uncertainty index in OECD countries? Evidence from the bootstrap panel causality test. Economic Systems, 2015, 39, 288-300.	1.0	91
25	Point and density forecasts of oil returns: The role of geopolitical risks. Resources Policy, 2019, 62, 580-587.	4.2	91
26	Infectious Diseases, Market Uncertainty and Oil Market Volatility. Energies, 2020, 13, 4090.	1.6	88
27	Forecasting crude oil price volatility and value-at-risk: Evidence from historical and recent data. Energy Economics, 2016, 56, 117-133.	5.6	84
28	Incorporating economic policy uncertainty in US equity premium models: A nonlinear predictability analysis. Finance Research Letters, 2016, 18, 291-296.	3.4	82
29	Geopolitical Risks and Movements in Islamic Bond and Equity Markets: A Note. Defence and Peace Economics, 2019, 30, 367-379.	1.0	82
30	Effects of geopolitical risks on trade flows: evidence from the gravity model. Eurasian Economic Review, 2019, 9, 515-530.	1.7	77
31	Gold-oil dependence dynamics and the role of geopolitical risks: Evidence from a Markov-switching time-varying copula model. Energy Economics, 2020, 88, 104748.	5.6	77
32	Impact of US uncertainties on emerging and mature markets: Evidence from a quantile-vector autoregressive approach. Journal of International Financial Markets, Institutions and Money, 2017, 48, 178-191.	2.1	75
33	On economic uncertainty, stock market predictability and nonlinear spillover effects. North American Journal of Economics and Finance, 2016, 36, 184-191.	1.8	73
34	The effect of investor sentiment on gold market return dynamics: Evidence from a nonparametric causality-in-quantiles approach. Resources Policy, 2017, 51, 77-84.	4.2	70
35	Geopolitical Risks, Returns, and Volatility in Emerging Stock Markets: Evidence from a Panel GARCH Model. Emerging Markets Finance and Trade, 2019, 55, 1841-1856.	1.7	65
36	The role of economic policy uncertainties in predicting stock returns and their volatility for Hong Kong, Malaysia and South Korea. International Review of Economics and Finance, 2019, 59, 150-163.	2.2	62

#	Article	IF	Citations
37	Volatility connectedness of major cryptocurrencies: The role of investor happiness. Journal of Behavioral and Experimental Finance, 2021, 30, 100463.	2.1	60
38	Terror attacks and stock-market fluctuations: evidence based on a nonparametric causality-in-quantiles test for the G7 countries. European Journal of Finance, 2018, 24, 333-346.	1.7	58
39	Predicting Bitcoin returns: Comparing the roles of newspaper- and internet search-based measures of uncertainty. Finance Research Letters, 2021, 38, 101398.	3.4	54
40	Risk spillover between Bitcoin and conventional financial markets: An expectile-based approach. North American Journal of Economics and Finance, 2021, 55, 101296.	1.8	52
41	Geopolitical risks and the predictability of regional oil returns and volatility. OPEC Energy Review, 2019, 43, 342-361.	1.0	50
42	Spillovers in Higher-Order Moments of Crude Oil, Gold, and Bitcoin. Quarterly Review of Economics and Finance, 2022, 84, 398-406.	1.5	49
43	Is there an Environmental Kuznets Curve for South Africa? A co-summability approach using a century of data. Energy Economics, 2015, 52, 136-141.	5.6	42
44	Moments-based spillovers across gold and oil markets. Energy Economics, 2020, 89, 104799.	5.6	38
45	The impacts of structural oil shocks on macroeconomic uncertainty: Evidence from a large panel of 45 countries. Energy Economics, 2020, 91, 104940.	5.6	37
46	Geopolitical risks and historical exchange rate volatility of the BRICS. International Review of Economics and Finance, 2022, 77, 179-190.	2.2	35
47	Trade uncertainties and the hedging abilities of Bitcoin. Economic Notes, 2020, 49, e12173.	0.3	34
48	Time-varying risk aversion and realized gold volatility. North American Journal of Economics and Finance, 2019, 50, 101048.	1.8	33
49	The impact of US uncertainty shocks on a panel of advanced and emerging market economies. Journal of International Trade and Economic Development, 2020, 29, 711-721.	1.2	31
50	Forecasting Realized Volatility of Bitcoin: The Role of the Trade War. Computational Economics, 2021, 57, 29-53.	1.5	31
51	Geopolitical risk and forecastability of tail risk in the oil market: Evidence from over a century of monthly data. Energy, 2021, 235, 121333.	4.5	27
52	Does US news impact Asian emerging markets? Evidence from nonparametric causality-in-quantiles test. North American Journal of Economics and Finance, 2017, 41, 32-43.	1.8	26
53	Causal relationships between economic policy uncertainty and housing market returns in China and India: evidence from linear and nonlinear panel and time series models. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.2	26
54	Jumps in Geopolitical Risk and the Cryptocurrency Market: The Singularity of Bitcoin. Defence and Peace Economics, 2022, 33, 150-161.	1.0	25

#	Article	IF	Citations
55	Do terror attacks affect the dollar-pound exchange rate? A nonparametric causality-in-quantiles analysis. North American Journal of Economics and Finance, 2017, 41, 44-56.	1.8	22
56	Time-varying predictability of oil market movements over a century of data: The role of US financial stress. North American Journal of Economics and Finance, 2019, 50, 100994.	1.8	21
57	Forecasting oil and gold volatilities with sentiment indicators under structural breaks. Energy Economics, 2022, 105, 105751.	5.6	20
58	The role of timeâ€varying rare disaster risks in predicting bond returns and volatility. Review of Financial Economics, 2019, 37, 327-340.	0.6	19
59	The predictability of stock market volatility in emerging economies: Relative roles of local, regional, and global business cycles. Journal of Forecasting, 2020, 39, 957-965.	1.6	19
60	Firm-level political risk and asymmetric volatility. Journal of Economic Asymmetries, 2018, 18, e00110.	1.6	18
61	Revisiting the causality between electricity consumption and economic growth in South Africa: a bootstrap rolling-window approach. International Journal of Economic Policy in Emerging Economies, 2015, 8, 169.	0.0	17
62	On exchange-rate movements and gold-price fluctuations: evidence for gold-producing countries from a nonparametric causality-in-quantiles test. International Economics and Economic Policy, 2017, 14, 691-700.	1.0	17
63	Persistence in trends and cycles of gold and silver prices: Evidence from historical data. Physica A: Statistical Mechanics and Its Applications, 2019, 514, 345-354.	1.2	16
64	Forecasting equity premium in a panel of OECD countries: The role of economic policy uncertainty. Quarterly Review of Economics and Finance, 2020, 76, 243-248.	1.5	16
65	Bitcoin mining activity and volatility dynamics in the power market. Economics Letters, 2021, 209, 110111.	0.9	16
66	Effect of rare disaster risks on crude oil: evidence from El NiÃ±o from over 145 years of data. Theoretical and Applied Climatology, 2022, 147, 691-699.	1.3	15
67	The Relationship between Stock Market Volatility and Trading Volume: Evidence from South Africa. Journal of Developing Areas, 2018, 52, 99-114.	0.2	14
68	Climate Risks and the Realized Volatility Oil and Gas Prices: Results of an Out-of-Sample Forecasting Experiment. Energies, 2021, 14, 8085.	1.6	14
69	Do cay and cayMS predict stock and housing returns? Evidence from a nonparametric causality test. International Review of Economics and Finance, 2017, 48, 269-279.	2.2	13
70	Gold futures returns and realized moments: A forecasting experiment using a quantile-boosting approach. Resources Policy, 2018, 57, 196-212.	4.2	11
71	Oil returns and volatility: The role of mergers and acquisitions. Energy Economics, 2018, 71, 62-69.	5.6	10
72	Forecasting output growth of advanced economies over eight centuries: The role of gold market volatility as a proxy of global uncertainty. Resources Policy, 2022, 75, 102527.	4.2	10

#	Article	IF	Citations
73	Forecasting the Term Structure of Interest Rates of the BRICS: Evidence from a Nonparametric Functional Data Analysis. Emerging Markets Finance and Trade, 2020, , 1-18.	1.7	8
74	The Role of Economic Policy Uncertainty in Predicting Output Growth in Emerging Markets: A Mixed-Frequency Granger Causality Approach. Emerging Markets Finance and Trade, 2022, 58, 1008-1026.	1.7	7
75	Partisan Conflict and Income Inequality in the United States: A Nonparametric Causality-in-Quantiles Approach. Social Indicators Research, 2019, 142, 65-82.	1.4	6
76	OPEC news and jumps in the oil market. Energy Economics, 2021, 96, 105096.	5.6	6
77	Predicting stock market movements with a time-varying consumption-aggregate wealth ratio. International Review of Economics and Finance, 2019, 59, 458-467.	2.2	5
78	Graph theory-based network analysis of regional uncertainties of the US Economy. Physica A: Statistical Mechanics and Its Applications, 2020, 540, 123064.	1.2	2
79	The role of term spread and pattern changes in predicting stock returns and volatility of the United Kingdom: Evidence from a nonparametric causality-in-quantiles test using over 250â€¯years of data. North American Journal of Economics and Finance, 2019, 47, 391-405.	1.8	1
80	Partisan Conflict and Income Distribution in the United States: A Nonparametric Causality-in-Quantiles Approach. SSRN Electronic Journal, 0, , .	0.4	0