

David Tufte

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10970560/publications.pdf>

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5
papers

95
citations

2258059

3
h-index

2053705

5
g-index

5
all docs

5
docs citations

5
times ranked

60
citing authors

#	ARTICLE	IF	CITATIONS
1	Examining impulse response functions in cointegrated systems. <i>Applied Economics</i> , 1997, 29, 1593-1603.	2.2	80
2	The 1994-1995 Mexican Currency Crisis and U.S. Bank Stock Returns. <i>Journal of Financial Services Research</i> , 1999, 16, 47-60.	1.5	9
3	Models with Unexpected Components: The Case for Efficient Estimation. <i>Review of Quantitative Finance and Accounting</i> , 1999, 13, 295-313.	1.6	3
4	Market efficiency, the Mexican peso crisis, and the US bank stock returns. <i>Global Finance Journal</i> , 2000, 11, 73-86.	5.1	2
5	CATS in RATS: cointegration analysis of time series: version 1.01. <i>Journal of Applied Econometrics</i> , 1998, 13, 321-330.	2.3	1