

David Tufte

List of Publications by Year in descending order

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