

# Rangan

## List of Publications by Year in descending order

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406  
papers

9,606  
citations

66234

42  
h-index

82410

72  
g-index

413  
all docs

413  
docs citations

413  
times ranked

3005  
citing authors

#	ARTICLE	IF	CITATIONS
1	Return connectedness across asset classes around the COVID-19 outbreak. <i>International Review of Financial Analysis</i> , 2021, 73, 101646.	3.1	321
2	Has oil price predicted stock returns for over a century?. <i>Energy Economics</i> , 2015, 48, 18-23.	5.6	285
3	The role of news-based uncertainty indices in predicting oil markets: a hybrid nonparametric quantile causality method. <i>Empirical Economics</i> , 2017, 53, 879-889.	1.5	214
4	On the transmission mechanism of country-specific and international economic uncertainty spillovers: Evidence from a TVP-VAR connectedness decomposition approach. <i>Economics Letters</i> , 2018, 171, 63-71.	0.9	213
5	Dynamic connectedness of uncertainty across developed economies: A time-varying approach. <i>Economics Letters</i> , 2018, 166, 63-75.	0.9	210
6	Geopolitical risks and stock market dynamics of the BRICS. <i>Economic Systems</i> , 2018, 42, 295-306.	1.0	204
7	Spillovers between Bitcoin and other assets during bear and bull markets. <i>Applied Economics</i> , 2018, 50, 5935-5949.	1.2	189
8	The Causal Relationship Between Economic Policy Uncertainty and Stock Returns in China and India: Evidence from a Bootstrap Rolling Window Approach. <i>Emerging Markets Finance and Trade</i> , 2016, 52, 674-689.	1.7	155
9	Does Economic Policy Uncertainty Predict Exchange Rate Returns and Volatility? Evidence from a Nonparametric Causality-in-Quantiles Test. <i>Open Economies Review</i> , 2016, 27, 229-250.	0.9	145
10	Oil prices and financial stress: A volatility spillover analysis. <i>Energy Policy</i> , 2015, 82, 278-288.	4.2	138
11	Oil price volatility and economic growth: Evidence from advanced economies using more than a century's data. <i>Applied Energy</i> , 2019, 233-234, 612-621.	5.1	137
12	Regime switching model of US crude oil and stock market prices: 1859 to 2013. <i>Energy Economics</i> , 2015, 49, 317-327.	5.6	121
13	Time-Varying Impact of Geopolitical Risks on Oil Prices. <i>Defence and Peace Economics</i> , 2020, 31, 692-706.	1.0	115
14	Volatility spillovers across global asset classes: Evidence from time and frequency domains. <i>Quarterly Review of Economics and Finance</i> , 2018, 70, 194-202.	1.5	108
15	Forecasting volatility and co-volatility of crude oil and gold futures: Effects of leverage, jumps, spillovers, and geopolitical risks. <i>International Journal of Forecasting</i> , 2020, 36, 933-948.	3.9	101
16	Modelling long memory volatility in the Bitcoin market: Evidence of persistence and structural breaks. <i>International Journal of Finance and Economics</i> , 2019, 24, 412-426.	1.9	99
17	Does the source of oil price shocks matter for South African stock returns? A structural VAR approach. <i>Energy Economics</i> , 2013, 40, 825-831.	5.6	97
18	Forecasting realized oil-price volatility: The role of financial stress and asymmetric loss. <i>Journal of International Money and Finance</i> , 2020, 104, 102137.	1.3	97

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19	Oil price forecastability and economic uncertainty. <i>Economics Letters</i> , 2015, 132, 125-128.	0.9	93
20	Infectious Diseases, Market Uncertainty and Oil Market Volatility. <i>Energies</i> , 2020, 13, 4090.	1.6	88
21	Forecasting crude oil price volatility and value-at-risk: Evidence from historical and recent data. <i>Energy Economics</i> , 2016, 56, 117-133.	5.6	84
22	Forecasting the U.S. real house price index. <i>Economic Modelling</i> , 2015, 45, 259-267.	1.8	83
23	Geopolitical Risks and Movements in Islamic Bond and Equity Markets: A Note. <i>Defence and Peace Economics</i> , 2019, 30, 367-379.	1.0	82
24	Infectious disease-related uncertainty and the safe-haven characteristic of US treasury securities. <i>International Review of Economics and Finance</i> , 2021, 71, 289-298.	2.2	81
25	Temporal causality between house prices and output in the US: A bootstrap rolling-window approach. <i>North American Journal of Economics and Finance</i> , 2015, 33, 55-73.	1.8	77
26	Does global fear predict fear in BRICS stock markets? Evidence from a Bayesian Graphical Structural VAR model. <i>Emerging Markets Review</i> , 2018, 34, 124-142.	2.2	76
27	Common business cycles and volatilities in US states and MSAs: The role of economic uncertainty. <i>Journal of Macroeconomics</i> , 2018, 57, 317-337.	0.7	76
28	Impact of US uncertainties on emerging and mature markets: Evidence from a quantile-vector autoregressive approach. <i>Journal of International Financial Markets, Institutions and Money</i> , 2017, 48, 178-191.	2.1	75
29	The Time-Series Properties of House Prices: A Case Study of the Southern California Market. <i>Journal of Real Estate Finance and Economics</i> , 2012, 44, 339-361.	0.8	74
30	Forecasting realized gold volatility: Is there a role of geopolitical risks?. <i>Finance Research Letters</i> , 2020, 35, 101280.	3.4	74
31	Geopolitical Risks, Returns, and Volatility in Emerging Stock Markets: Evidence from a Panel GARCH Model. <i>Emerging Markets Finance and Trade</i> , 2019, 55, 1841-1856.	1.7	65
32	“Ripple effects” and forecasting home prices in Los Angeles, Las Vegas, and Phoenix. <i>Annals of Regional Science</i> , 2012, 48, 763-782.	1.0	64
33	Time-varying rare disaster risks, oil returns and volatility. <i>Energy Economics</i> , 2018, 75, 239-248.	5.6	64
34	Oil price uncertainty and manufacturing production. <i>Energy Economics</i> , 2014, 43, 41-47.	5.6	63
35	Dynamic Co-movements between Economic Policy Uncertainty and Housing Market Returns. <i>Journal of Real Estate Portfolio Management</i> , 2015, 21, 53-60.	0.5	60
36	Terror attacks and stock-market fluctuations: evidence based on a nonparametric causality-in-quantiles test for the G7 countries. <i>European Journal of Finance</i> , 2018, 24, 333-346.	1.7	58

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37	Oil shocks and stock market volatility of the BRICS: A GARCH-MIDAS approach. <i>Global Finance Journal</i> , 2021, 48, 100546.	2.8	57
38	The role of economic and financial uncertainties in predicting commodity futures returns and volatility: Evidence from a nonparametric causality-in-quantiles test. <i>Journal of Multinational Financial Management</i> , 2018, 45, 52-71.	1.0	56
39	Forecasting oil and stock returns with a Qual VAR using over 150 years off data. <i>Energy Economics</i> , 2017, 62, 181-186.	5.6	54
40	COVID-19 Pandemic and Investor Herding in International Stock Markets. <i>Risks</i> , 2021, 9, 168.	1.3	54
41	Geopolitical risks and the predictability of regional oil returns and volatility. <i>OPEC Energy Review</i> , 2019, 43, 342-361.	1.0	50
42	Time-varying linkages between tourism receipts and economic growth in South Africa. <i>Applied Economics</i> , 2014, 46, 4381-4398.	1.2	48
43	Stock market efficiency analysis using long spans of Data: A multifractal detrended fluctuation approach. <i>Finance Research Letters</i> , 2019, 28, 398-411.	3.4	47
44	Time-varying causality between research output and economic growth in US. <i>Scientometrics</i> , 2014, 100, 203-216.	1.6	46
45	Forecasting the price of gold. <i>Applied Economics</i> , 2015, 47, 4141-4152.	1.2	46
46	Forecasting the volatility of the Dow Jones Islamic Stock Market Index: Long memory vs. regime switching. <i>International Review of Economics and Finance</i> , 2016, 45, 559-571.	2.2	45
47	Research output and economic growth in G7 countries: new evidence from asymmetric panel causality testing. <i>Applied Economics</i> , 2016, 48, 2301-2308.	1.2	45
48	The impact of US uncertainty on the Euro area in good and bad times: evidence from a quantile structural vector autoregressive model. <i>Empirica</i> , 2019, 46, 353-368.	1.0	45
49	Spillovers across macroeconomic, financial and real estate uncertainties: A time-varying approach. <i>Structural Change and Economic Dynamics</i> , 2020, 52, 167-173.	2.1	45
50	Tax evasion, financial development and inflation: Theory and empirical evidence. <i>Journal of Banking and Finance</i> , 2014, 41, 194-208.	1.4	44
51	Economic Policy Uncertainty, U.S. Real Housing Returns and Their Volatility: A Nonparametric Approach. <i>Journal of Real Estate Research</i> , 2017, 39, 493-514.	0.3	44
52	Does partisan conflict predict a reduction in US stock market (realized) volatility? Evidence from a quantile-on-quantile regression model. <i>North American Journal of Economics and Finance</i> , 2018, 43, 87-96.	1.8	43
53	Common cycles and common trends in the stock and oil markets: Evidence from more than 150 years of data. <i>Energy Economics</i> , 2017, 61, 72-86.	5.6	42
54	The effect of global crises on stock market correlations: Evidence from scalar regressions via functional data analysis. <i>Structural Change and Economic Dynamics</i> , 2019, 50, 132-147.	2.1	42

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55	Modelling the volatility of the Dow Jones Islamic Market World Index using a fractionally integrated time-varying GARCH (FITVGARCH) model. <i>Applied Financial Economics</i> , 2014, 24, 993-1004.	0.5	40
56	The role of economic uncertainty in forecasting exchange rate returns and realized volatility: Evidence from quantile predictive regressions. <i>Journal of Forecasting</i> , 2018, 37, 705-719.	1.6	40
57	The Impact of Oil Price on South African GDP Growth: A Bayesian Markov Switching VAR Analysis. <i>African Development Review</i> , 2017, 29, 319-336.	1.5	39
58	Forecasting macroeconomic variables in a small open economy: a comparison between small and large scale models. <i>Journal of Forecasting</i> , 2010, 29, 168-185.	1.6	38
59	Causal effects of the United States and Japan on Pacific-Rim stock markets: nonparametric quantile causality approach. <i>Applied Economics</i> , 2018, 50, 5712-5727.	1.2	38
60	Moments-based spillovers across gold and oil markets. <i>Energy Economics</i> , 2020, 89, 104799.	5.6	38
61	Movements in international bond markets: The role of oil prices. <i>International Review of Economics and Finance</i> , 2020, 68, 47-58.	2.2	38
62	Macroeconomic Variables and South African Stock Return Predictability. <i>Economic Modelling</i> , 2013, 30, 612-622.	1.8	37
63	The impacts of structural oil shocks on macroeconomic uncertainty: Evidence from a large panel of 45 countries. <i>Energy Economics</i> , 2020, 91, 104940.	5.6	37
64	Causality between research output and economic growth in BRICS. <i>Quality and Quantity</i> , 2015, 49, 167-176.	2.0	36
65	Forecasting aggregate retail sales: The case of South Africa. <i>International Journal of Production Economics</i> , 2015, 160, 66-79.	5.1	36
66	Geopolitical risks and historical exchange rate volatility of the BRICS. <i>International Review of Economics and Finance</i> , 2022, 77, 179-190.	2.2	35
67	Asymmetric causality between military expenditures and economic growth in top six defense spenders. <i>Quality and Quantity</i> , 2018, 52, 1193-1207.	2.0	34
68	Global crises and gold as a safe haven: Evidence from over seven and a half centuries of data. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 540, 123093.	1.2	34
69	The role of global economic conditions in forecasting gold market volatility: Evidence from a GARCH-MIDAS approach. <i>Research in International Business and Finance</i> , 2020, 54, 101308.	3.1	34
70	Trade uncertainties and the hedging abilities of Bitcoin. <i>Economic Notes</i> , 2020, 49, e12173.	0.3	34
71	A SMALL-SCALE DSGE MODEL FOR FORECASTING THE SOUTH AFRICAN ECONOMY. <i>South African Journal of Economics</i> , 2007, 75, 179-193.	1.0	33
72	The Role of Asset Prices in Forecasting Inflation and Output in South Africa. <i>Journal of Emerging Market Finance</i> , 2013, 12, 239-291.	0.6	33

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73	Does Geopolitical Risks Predict Stock Returns and Volatility of Leading Defense Companies? Evidence from a Nonparametric Approach. <i>Defence and Peace Economics</i> , 0, , 1-13.	1.0	33
74	Do terror attacks predict gold returns? Evidence from a quantile-predictive-regression approach. <i>Quarterly Review of Economics and Finance</i> , 2017, 65, 276-284.	1.5	33
75	The international REITs time-varying response to the U.S. monetary policy and macroeconomic surprises. <i>North American Journal of Economics and Finance</i> , 2017, 42, 640-653.	1.8	33
76	The relationship between the inflation rate and inequality across U.S. states: a semiparametric approach. <i>Quality and Quantity</i> , 2018, 52, 2413-2425.	2.0	33
77	PREDICTING STOCK RETURNS AND VOLATILITY WITH INVESTOR SENTIMENT INDICES: A RECONSIDERATION USING A NONPARAMETRIC CAUSALITY-IN-QUANTILES TEST. <i>Bulletin of Economic Research</i> , 2018, 70, 74-87.	0.5	33
78	Time-varying risk aversion and realized gold volatility. <i>North American Journal of Economics and Finance</i> , 2019, 50, 101048.	1.8	33
79	South African stock return predictability in the context data mining: The role of financial variables and international stock returns. <i>Economic Modelling</i> , 2012, 29, 908-916.	1.8	32
80	The Role of Economic Policy Uncertainty in Predicting U.S. Recessions: A Mixed-frequency Markov-switching Vector Autoregressive Approach. <i>Economics</i> , 2016, 10, .	0.2	32
81	Do Sustainable Stocks Offer Diversification Benefits for Conventional Portfolios? An Empirical Analysis of Risk Spillovers and Dynamic Correlations. <i>Sustainability</i> , 2017, 9, 1799.	1.6	32
82	Tax evasion and financial repression. <i>Journal of Economics and Business</i> , 2008, 60, 517-535.	1.7	31
83	Predicting Downturns in the US Housing Market: A Bayesian Approach. <i>Journal of Real Estate Finance and Economics</i> , 2010, 41, 294-319.	0.8	31
84	Testing for persistence in housing price-to-income and price-to-rent ratios in 16 OECD countries. <i>Applied Economics</i> , 2014, 46, 2127-2138.	1.2	31
85	Convergence of greenhouse gas emissions among G7 countries. <i>Applied Economics</i> , 2015, 47, 6543-6552.	1.2	31
86	The impact of US uncertainty shocks on a panel of advanced and emerging market economies. <i>Journal of International Trade and Economic Development</i> , 2020, 29, 711-721.	1.2	31
87	Forecasting Realized Volatility of Bitcoin: The Role of the Trade War. <i>Computational Economics</i> , 2021, 57, 29-53.	1.5	31
88	Housing and the Great Depression. <i>Applied Economics</i> , 2014, 46, 2966-2981.	1.2	30
89	Real estate returns predictability revisited: novel evidence from the US REITs market. <i>Empirical Economics</i> , 2016, 51, 1165-1190.	1.5	30
90	Asymmetric dynamics of insurance premium: the impacts of output and economic policy uncertainty. <i>Empirical Economics</i> , 2019, 57, 1959-1978.	1.5	30

#	ARTICLE	IF	CITATIONS
91	The Impact of Jumps and Leverage in Forecasting the Co-Volatility of Oil and Gold Futures. <i>Energies</i> , 2019, 12, 3379.	1.6	30
92	The predictive power of oil price shocks on realized volatility of oil: A note. <i>Resources Policy</i> , 2020, 69, 101856.	4.2	30
93	Oil price uncertainty and movements in the US government bond risk premia. <i>North American Journal of Economics and Finance</i> , 2020, 52, 101147.	1.8	30
94	El Niño and forecastability of oil-price realized volatility. <i>Theoretical and Applied Climatology</i> , 2021, 144, 1173-1180.	1.3	30
95	The effect of monetary policy on house price inflation. <i>Journal of Economic Studies</i> , 2010, 37, 616-626.	1.0	29
96	Government Effectiveness and the COVID-19 Pandemic. <i>Sustainability</i> , 2021, 13, 3042.	1.6	29
97	Mixed-frequency forecasting of crude oil volatility based on the information content of global economic conditions. <i>Journal of Forecasting</i> , 2022, 41, 134-157.	1.6	29
98	A BVAR MODEL FOR THE SOUTH AFRICAN ECONOMY. <i>South African Journal of Economics</i> , 2006, 74, 391-409.	1.0	28
99	The Impact of House Prices on Consumption in South Africa: Evidence from Provincial-Level Panel VARs. <i>Housing Studies</i> , 2013, 28, 1133-1154.	1.6	28
100	Do commodity investors herd? Evidence from a time-varying stochastic volatility model. <i>Resources Policy</i> , 2015, 46, 281-287.	4.2	28
101	Time-varying impact of uncertainty shocks on the US housing market. <i>Economics Letters</i> , 2019, 180, 15-20.	0.9	28
102	Forecasting power of infectious diseases-related uncertainty for gold realized variance. <i>Finance Research Letters</i> , 2021, 42, 101936.	3.4	28
103	A non-linear approach for predicting stock returns and volatility with the use of investor sentiment indices. <i>Applied Economics</i> , 2016, 48, 2895-2898.	1.2	27
104	Equity Return Dispersion and Stock Market Volatility: Evidence from Multivariate Linear and Nonlinear Causality Tests. <i>Sustainability</i> , 2019, 11, 351.	1.6	27
105	Oil Price and Exchange Rate Behaviour of the BRICS. <i>Emerging Markets Finance and Trade</i> , 2021, 57, 2042-2051.	1.7	27
106	Global financial cycle and the predictability of oil market volatility: Evidence from a GARCH-MIDAS model. <i>Energy Economics</i> , 2022, 108, 105934.	5.6	27
107	MONETARY POLICY AND HOUSING SECTOR DYNAMICS IN A LARGE-SCALE BAYESIAN VECTOR AUTOREGRESSIVE MODEL / PINIGÄ <sup>2</sup> POLITIKA IR BÄ <sup>3</sup> STO SEKTORIAUS DINAMIKA TAIKANT PLATAUS MASTO BAJESO VEKTORINÄ <sup>®</sup> AUTOREGRESINÄ <sup>®</sup> MODELÄ <sup>®</sup> . <i>International Journal of Strategic Property Management</i> , 2012, 16, 1-20.	0.8	26
108	A DSGE-VAR model for forecasting key South African macroeconomic variables. <i>Economic Modelling</i> , 2013, 33, 19-33.	1.8	26

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109	The out-of-sample forecasting performance of nonlinear models of regional housing prices in the US. <i>Applied Economics</i> , 2015, 47, 2259-2277.	1.2	26
110	Time-Varying Effects of Housing and Stock Returns on U.S. Consumption. <i>Journal of Real Estate Finance and Economics</i> , 2015, 50, 339-354.	0.8	26
111	Long memory, economic policy uncertainty and forecasting US inflation: a Bayesian VARFIMA approach. <i>Applied Economics</i> , 2017, 49, 1047-1054.	1.2	26
112	Causal relationships between economic policy uncertainty and housing market returns in China and India: evidence from linear and nonlinear panel and time series models. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2018, 22, .	0.2	26
113	On the predictability of stock market bubbles: evidence from LPPLS confidence multi-scale indicators. <i>Quantitative Finance</i> , 2019, 19, 843-858.	0.9	26
114	Military expenditure, economic growth and structural instability: a case study of South Africa. <i>Defence and Peace Economics</i> , 2014, 25, 619-633.	1.0	25
115	Causal Relationship between Asset Prices and Output in the United States: Evidence from the State-Level Panel Granger Causality Test. <i>Regional Studies</i> , 2016, 50, 1728-1741.	2.5	25
116	Persistence, Mean-Reversion and Non-linearities in $\text{CO}_2$ Emissions: Evidence from the BRICS and G7 Countries. <i>Environmental and Resource Economics</i> , 2017, 67, 869-883.	1.5	25
117	Jumps in Geopolitical Risk and the Cryptocurrency Market: The Singularity of Bitcoin. <i>Defence and Peace Economics</i> , 2022, 33, 150-161.	1.0	25
118	The depreciation of the pound post-Brexit: Could it have been predicted?. <i>Finance Research Letters</i> , 2017, 21, 206-213.	3.4	24
119	Nonlinear contagion between stock and real estate markets: International evidence from a local Gaussian correlation approach. <i>International Journal of Finance and Economics</i> , 2022, 27, 2089-2109.	1.9	24
120	FORECASTING THE SOUTH AFRICAN ECONOMY WITH VARs AND VECMs. <i>South African Journal of Economics</i> , 2006, 74, 611-628.	1.0	23
121	A New Keynesian DSGE model for forecasting the South African economy. <i>Journal of Forecasting</i> , 2009, 28, 387-404.	1.6	23
122	Testing the asymmetric effects of financial conditions in South Africa: A nonlinear vector autoregression approach. <i>Journal of International Financial Markets, Institutions and Money</i> , 2016, 43, 30-43.	2.1	23
123	On international uncertainty links: BART-based empirical evidence for Canada. <i>Economics Letters</i> , 2016, 143, 24-27.	0.9	23
124	Do leading indicators forecast U.S. recessions? A nonlinear re-evaluation using historical data. <i>International Finance</i> , 2017, 20, 289-316.	1.3	23
125	Oil Price and Consumer Price Nexus in South Africa Revisited: A Novel Asymmetric Causality Approach. <i>Energy Exploration and Exploitation</i> , 2015, 33, 63-73.	1.1	22
126	International stock return predictability: Is the role of U.S. time-varying?. <i>Empirica</i> , 2017, 44, 121-146.	1.0	22



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127	Greek economic policy uncertainty: Does it matter for Europe? Evidence from a dynamic connectedness decomposition approach. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 535, 122280.	1.2	22
128	The impact of oil shocks on the South African economy. <i>Energy Sources, Part B: Economics, Planning and Policy</i> , 2016, 11, 739-745.	1.8	21
129	Dynamic Comovements Between Housing and Oil Markets in the US over 1859 to 2013: a Note. <i>Atlantic Economic Journal</i> , 2016, 44, 377-386.	0.3	21
130	Time-varying predictability of oil market movements over a century of data: The role of US financial stress. <i>North American Journal of Economics and Finance</i> , 2019, 50, 100994.	1.8	21
131	On the Dynamics of International Real-Estate-Investment Trust-Propagation Mechanisms: Evidence from Time-Varying Return and Volatility Connectedness Measures. <i>Entropy</i> , 2021, 23, 1048.	1.1	21
132	The Impact of Unconventional Monetary Policy Shocks in the U.S. on Emerging Market REITs. <i>Journal of Real Estate Literature</i> , 2018, 26, 175-188.	0.5	21
133	Can the Sharia-based Islamic stock market returns be forecasted using large number of predictors and models?. <i>Applied Financial Economics</i> , 2014, 24, 1147-1157.	0.5	20
134	Evolution of the Monetary Transmission Mechanism in the US: the Role of Asset Returns. <i>Journal of Real Estate Finance and Economics</i> , 2016, 52, 226-243.	0.8	20
135	Forecasting US GNP growth: The role of uncertainty. <i>Journal of Forecasting</i> , 2018, 37, 541-559.	1.6	20
136	Causality Between Per Capita Real GDP and Income Inequality in the U.S.: Evidence from a Wavelet Analysis. <i>Social Indicators Research</i> , 2018, 135, 269-289.	1.4	20
137	Oil speculation and herding behavior in emerging stock markets. <i>Journal of Economics and Finance</i> , 2019, 43, 44-56.	0.8	20
138	Investor Happiness and Predictability of the Realized Volatility of Oil Price. <i>Sustainability</i> , 2020, 12, 4309.	1.6	20
139	Forecasting oil and gold volatilities with sentiment indicators under structural breaks. <i>Energy Economics</i> , 2022, 105, 105751.	5.6	20
140	Predicting BRICS stock returns using ARFIMA models. <i>Applied Financial Economics</i> , 2014, 24, 1159-1166.	0.5	19
141	Impact of macroeconomic news surprises and uncertainty for major economies on returns and volatility of oil futures. <i>International Economics</i> , 2018, 156, 247-253.	1.6	19
142	The role of time-varying rare disaster risks in predicting bond returns and volatility. <i>Review of Financial Economics</i> , 2019, 37, 327-340.	0.6	19
143	Geopolitical risks and recessions in a panel of advanced economies: evidence from over a century of data. <i>Applied Economics Letters</i> , 2019, 26, 1317-1321.	1.0	19
144	Exchange rate returns and volatility: the role of time-varying rare disaster risks. <i>European Journal of Finance</i> , 2019, 25, 190-203.	1.7	19

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145	The predictability of stock market volatility in emerging economies: Relative roles of local, regional, and global business cycles. <i>Journal of Forecasting</i> , 2020, 39, 957-965.	1.6	19
146	High-Frequency Volatility Forecasting of US Housing Markets. <i>Journal of Real Estate Finance and Economics</i> , 2021, 62, 283-317.	0.8	19
147	Is Economic Policy Uncertainty Related to Suicide Rates? Evidence from the United States. <i>Social Indicators Research</i> , 2017, 133, 543-560.	1.4	18
148	The effect of gold market speculation on REIT returns in South Africa: a behavioral perspective. <i>Journal of Economics and Finance</i> , 2017, 41, 774-793.	0.8	18
149	Macroeconomic Shocks and Changing Dynamics of the U.S. REITs Sector. <i>Sustainability</i> , 2019, 11, 2776.	1.6	18
150	The predictive value of inequality measures for stock returns: An analysis of long-span UK data using quantile random forests. <i>Finance Research Letters</i> , 2019, 29, 315-322.	3.4	18
151	THE LONG-RUN RELATIONSHIP BETWEEN HOUSE PRICES AND INFLATION IN SOUTH AFRICA: AN ARDL APPROACH. <i>International Journal of Strategic Property Management</i> , 2013, 17, 188-198.	0.8	17
152	Volatility transmission between Islamic and conventional equity markets: evidence from causality-in-variance test. <i>Applied Economics</i> , 0, , 1-16.	1.2	17
153	Do sunspot numbers cause global temperatures? Evidence from a frequency domain causality test. <i>Applied Economics</i> , 2015, 47, 798-808.	1.2	17
154	The causal relationship between natural gas consumption and economic growth: evidence from the G7 countries. <i>Applied Economics Letters</i> , 2016, 23, 38-46.	1.0	17
155	Timeâ€“frequency relationship between US output with commodity and asset prices. <i>Applied Economics</i> , 2016, 48, 227-242.	1.2	17
156	On exchange-rate movements and gold-price fluctuations: evidence for gold-producing countries from a nonparametric causality-in-quantiles test. <i>International Economics and Economic Policy</i> , 2017, 14, 691-700.	1.0	17
157	OPEC news and predictability of oil futures returns and volatility: Evidence from a nonparametric causality-in-quantiles approach. <i>North American Journal of Economics and Finance</i> , 2018, 45, 206-214.	1.8	17
158	Dynamic Relationship Between Oil Price And Inflation In South Africa. <i>Journal of Developing Areas</i> , 2018, 52, 73-93.	0.2	17
159	Forecasting (downside and upside) realized exchange-rate volatility: Is there a role for realized skewness and kurtosis?. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 532, 121867.	1.2	17
160	The Impact of Oil Shocks in a Small Open Economy New-Keynesian Dynamic Stochastic General Equilibrium Model for an Oil-Importing Country: The Case of South Africa. <i>Emerging Markets Finance and Trade</i> , 2019, 55, 1593-1618.	1.7	17
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