

# Rangan

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/1104/publications.pdf>

Version: 2024-02-01

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	<scp>Time-varying</scp> causality between bond and oil markets of the United States: Evidence from over one and half centuries of data. International Journal of Finance and Economics, 2023, 28, 2239-2247.	1.9	6
2	Investor Sentiment and (Anti) Herding in the Currency Market: Evidence from Twitter Feed Data. Journal of Behavioral Finance, 2023, 24, 56-72.	0.8	16
3	Investor Confidence and Forecastability of US Stock Market Realized Volatility: Evidence from Machine Learning. Journal of Behavioral Finance, 2023, 24, 111-122.	0.8	8
4	A note on financial vulnerability and volatility in emerging stock markets: evidence from GARCH-MIDAS models. Applied Economics Letters, 2023, 30, 37-42.	1.0	2
5	The effect of oil uncertainty shock on real GDP of 33 countries: a global VAR approach. Applied Economics Letters, 2023, 30, 269-274.	1.0	17
6	Sentiment Regimes and Reaction of Stock Markets to Conventional and Unconventional Monetary Policies: Evidence from OECD Countries. Journal of Behavioral Finance, 2023, 24, 365-381.	0.8	5
7	Climate risks and realized volatility of major commodity currency exchange rates. Journal of Financial Markets, 2023, 62, 100760.	0.7	11
8	Tail risks and forecastability of stock returns of advanced economies: evidence from centuries of data*. European Journal of Finance, 2023, 29, 466-481.	1.7	5
9	Forecasting changes of economic inequality: A boosting approach. Social Science Journal, 2022, 59, 252-268.	0.9	5
10	Nonlinear contagion between stock and real estate markets: International evidence from a local Gaussian correlation approach. International Journal of Finance and Economics, 2022, 27, 2089-2109.	1.9	24
11	Forecasting stock market (realized) volatility in the United Kingdom: Is there a role of inequality?. International Journal of Finance and Economics, 2022, 27, 2146-2152.	1.9	2
12	Jumps in Geopolitical Risk and the Cryptocurrency Market: The Singularity of Bitcoin. Defence and Peace Economics, 2022, 33, 150-161.	1.0	25
13	A moving average heterogeneous autoregressive model for forecasting the realized volatility of the <scp>US</scp> stock market: Evidence from over a century of data. International Journal of Finance and Economics, 2022, 27, 384-400.	1.9	8
14	On the transmission mechanism of <scp>Asia-Pacific</scp> yield curve characteristics. International Journal of Finance and Economics, 2022, 27, 473-488.	1.9	7
15	Machine Learning Predictions of Housing Market Synchronization across US States: The Role of Uncertainty. Journal of Real Estate Finance and Economics, 2022, 64, 523-545.	0.8	12
16	The Benefits of Diversification Between Bitcoin, Bonds, Equities and the US Dollar: A Matter of Portfolio Construction. Asia-Pacific Journal of Operational Research, 2022, 39, .	0.9	9
17	Oil shocks and directional predictability of macroeconomic uncertainties of developed economies: Evidence from high-frequency data<sup>â€‹</sup>. Scottish Journal of Political Economy, 2022, 69, 169-185.	1.1	5
18	OPEC News and Exchange Rate Forecasting Using Dynamic Bayesian Learning. Finance Research Letters, 2022, 45, 102125.	3.4	3

#	ARTICLE	IF	CITATIONS
19	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
20	Risk aversion and the predictability of crude oil market volatility: A forecasting experiment with random forests. <i>Journal of the Operational Research Society</i> , 2022, 73, 1755-1767.	2.1	15
21	Uncertainty due to infectious diseases and forecastability of the realized variance of United States real estate investment trusts: A note. <i>International Review of Finance</i> , 2022, 22, 540-550.	1.1	4
22	Oil tail risks and the forecastability of the realized variance of oil-price: Evidence from over 150 years of data. <i>Finance Research Letters</i> , 2022, 46, 102378.	3.4	7
23	Forecasting realized volatility of international REITs: The role of realized skewness and realized kurtosis. <i>Journal of Forecasting</i> , 2022, 41, 303-315.	1.6	16
24	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
25	Investors'™ Uncertainty and Forecasting Stock Market Volatility. <i>Journal of Behavioral Finance</i> , 2022, 23, 327-337.	0.8	6
26	The Role of Economic Policy Uncertainty in Predicting Output Growth in Emerging Markets: A Mixed-Frequency Granger Causality Approach. <i>Emerging Markets Finance and Trade</i> , 2022, 58, 1008-1026.	1.7	7
27	A Note on the COVID-19 Shock and Real GDP in Emerging Economies. <i>Emerging Markets Finance and Trade</i> , 2022, 58, 93-101.	1.7	11
28	Global evidence of the COVID-19 shock on real equity prices and real exchange rates: A counterfactual analysis with a threshold-augmented GVAR model. <i>Finance Research Letters</i> , 2022, 47, 102519.	3.4	4
29	Predicting Housing Market Sentiment: The Role of Financial, Macroeconomic and Real Estate Uncertainties. <i>Journal of Behavioral Finance</i> , 2022, 23, 189-209.	0.8	6
30	Price effects after one-day abnormal returns in developed and emerging markets: ESG versus traditional indices. <i>North American Journal of Economics and Finance</i> , 2022, 59, 101572.	1.8	12
31	Effect of rare disaster risks on crude oil: evidence from El Niño from over 145 years of data. <i>Theoretical and Applied Climatology</i> , 2022, 147, 691-699.	1.3	15
32	Predictability of the Realised Volatility of International Stock Markets Amid Uncertainty Related to Infectious Diseases. <i>Journal of Risk and Financial Management</i> , 2022, 15, 18.	1.1	2
33	Forecasting output growth of advanced economies over eight centuries: The role of gold market volatility as a proxy of global uncertainty. <i>Resources Policy</i> , 2022, 75, 102527.	4.2	10
34	Financial turbulence, systemic risk and the predictability of stock market volatility. <i>Global Finance Journal</i> , 2022, 52, 100699.	2.8	11
35	The behaviour of real interest rates: New evidence from a 'suprasecular' perspective. <i>International Finance</i> , 2022, 25, 46-64.	1.3	1
36	Forecasting oil and gold volatilities with sentiment indicators under structural breaks. <i>Energy Economics</i> , 2022, 105, 105751.	5.6	20

#	ARTICLE	IF	CITATIONS
37	Uncertainty and forecastability of regional output growth in the UK: Evidence from machine learning. <i>Journal of Forecasting</i> , 2022, 41, 1049-1064.	1.6	3
38	Information entropy, continuous improvement, and US energy performance: a novel stochastic-entropic analysis for ideal solutions (SEA-IS). <i>Annals of Operations Research</i> , 2022, 313, 289-318.	2.6	4
39	Oil Price Shocks and Income Inequality. <i>Advances in Finance, Accounting, and Economics</i> , 2022, , 144-158.	0.3	1
40	Forecasting the realized variance of oil-price returns: a disaggregated analysis of the role of uncertainty and geopolitical risk. <i>Environmental Science and Pollution Research</i> , 2022, 29, 52070-52082.	2.7	9
41	Evolving United States stock market volatility: The role of conventional and unconventional monetary policies. <i>North American Journal of Economics and Finance</i> , 2022, 60, 101666.	1.8	6
42	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
43	Oil-price uncertainty and the U.K. unemployment rate: A forecasting experiment with random forests using 150 years of data. <i>Resources Policy</i> , 2022, 77, 102662.	4.2	11
44	Commodity Prices and Forecastability of International Stock Returns over a Century: Sentiments versus Fundamentals with Focus on South Africa. <i>Emerging Markets Finance and Trade</i> , 2022, 58, 2620-2636.	1.7	5
45	The predictive power of the term spread on inequality in the United Kingdom: An empirical analysis. <i>International Journal of Finance and Economics</i> , 2022, 27, 1979-1988.	1.9	2
46	A NOTE ON UNCERTAINTY DUE TO INFECTIOUS DISEASES AND OUTPUT GROWTH OF THE UNITED STATES: A MIXED-FREQUENCY FORECASTING EXPERIMENT. <i>Annals of Financial Economics</i> , 2022, 17, .	1.2	4
47	Out-of-sample predictability of gold market volatility: The role of US Nonfarm Payroll. <i>Quarterly Review of Economics and Finance</i> , 2022, 86, 482-488.	1.5	1
48	Uncertainty and predictability of real housing returns in the United Kingdom: A regional analysis. <i>Journal of Forecasting</i> , 2022, 41, 1525-1556.	1.6	3
49	The role of investor sentiment in forecasting housing returns in China: A machine learning approach. <i>Journal of Forecasting</i> , 2022, 41, 1725-1740.	1.6	3
50	Interest rate uncertainty and the predictability of bank revenues. <i>Journal of Forecasting</i> , 2022, 41, 1559-1569.	1.6	3
51	Dynamic effects of monetary policy shocks on macroeconomic volatility in the United Kingdom. <i>Applied Economics Letters</i> , 2021, 28, 1594-1599.	1.0	1
52	How Do Housing Returns in Emerging Countries Respond to Oil Shocks? A MIDAS Touch. <i>Emerging Markets Finance and Trade</i> , 2021, 57, 4286-4311.	1.7	7
53	Bayesian Spatial Modeling for Housing Data in South Africa. <i>Sankhya B</i> , 2021, 83, 395-414.	0.4	0
54	A note on oil price shocks and the forecastability of gold realized volatility. <i>Applied Economics Letters</i> , 2021, 28, 1889-1897.	1.0	2

#	ARTICLE	IF	CITATIONS
55	The impact of disaggregated oil shocks on state-level consumption of the United States. Applied Economics Letters, 2021, 28, 1818-1824.	1.0	3
56	Oil Price and Exchange Rate Behaviour of the BRICS. Emerging Markets Finance and Trade, 2021, 57, 2042-2051.	1.7	27
57	Time-varying influence of household debt on inequality in United Kingdom. Empirical Economics, 2021, 61, 1917-1933.	1.5	2
58	High-Frequency Volatility Forecasting of US Housing Markets. Journal of Real Estate Finance and Economics, 2021, 62, 283-317.	0.8	19
59	Gold, platinum and the predictability of bond risk premia. Finance Research Letters, 2021, 38, 101490.	3.4	7
60	Oil shocks and stock market volatility of the BRICS: A GARCH-MIDAS approach. Global Finance Journal, 2021, 48, 100546.	2.8	57
61	A note on investor happiness and the predictability of realized volatility of gold. Finance Research Letters, 2021, 39, 101614.	3.4	14
62	Forecasting Realized Volatility of Bitcoin: The Role of the Trade War. Computational Economics, 2021, 57, 29-53.	1.5	31
63	Movements in real estate uncertainty in the United States: the role of oil shocks. Applied Economics Letters, 2021, 28, 1059-1065.	1.0	6
64	Infectious disease-related uncertainty and the safe-haven characteristic of US treasury securities. International Review of Economics and Finance, 2021, 71, 289-298.	2.2	81
65	Return connectedness across asset classes around the COVID-19 outbreak. International Review of Financial Analysis, 2021, 73, 101646.	3.1	321
66	Point and density forecasting of macroeconomic and financial uncertainties of the USA. Journal of Forecasting, 2021, 40, 700-707.	1.6	1
67	Time-varying impact of pandemics on global output growth. Finance Research Letters, 2021, 41, 101823.	3.4	12
68	Linking U.S. State-level housing market returns, and the consumption-(Dis)Aggregate wealth ratio. International Review of Economics and Finance, 2021, 71, 779-810.	2.2	3
69	Monetary policy and bubbles in US REITs. International Review of Finance, 2021, 21, 675-687.	1.1	9
70	Variants of consumption-wealth ratios and predictability of U.S. government bond risk premia. International Review of Finance, 2021, 21, 661-674.	1.1	5
71	What Can Fifty-Two Collateralizable Wealth Measures Tell Us About Future Housing Market Returns? Evidence from U.S. State-Level Data. Journal of Real Estate Finance and Economics, 2021, 62, 81-107.	0.8	1
72	Time-varying relationship between conventional and unconventional monetary policies and risk aversion: international evidence from time- and frequency-domains. Empirical Economics, 2021, 61, 2963.	1.5	1

#	ARTICLE	IF	CITATIONS
73	Multi-Horizon Financial and Housing Wealth Effects across the U.S. States. Sustainability, 2021, 13, 1341.	1.6	1
74	Time-Varying Predictability of Labor Productivity on Inequality in United Kingdom. Social Indicators Research, 2021, 155, 771-788.	1.4	1
75	Income inequality and economic growth: A re-examination of theory and evidence. Review of Development Economics, 2021, 25, 737-757.	1.0	12
76	Time-varying impact of global, regional, and country-specific uncertainties on the volatility of international trade. Contemporary Economic Policy, 2021, 39, 691-700.	0.8	2
77	The effects of public expenditures on labour productivity in Europe. Empirica, 2021, 48, 845-874.	1.0	2
78	El Niño and forecastability of oil-price realized volatility. Theoretical and Applied Climatology, 2021, 144, 1173-1180.	1.3	30
79	The Effect of Air Quality and Weather on the Chinese Stock: Evidence from Shenzhen Stock Exchange. Sustainability, 2021, 13, 2931.	1.6	7
80	The impact of disaggregated oil shocks on state-level real housing returns of the United States: The role of oil dependence. Finance Research Letters, 2021, , 102029.	3.4	4
81	Government Effectiveness and the COVID-19 Pandemic. Sustainability, 2021, 13, 3042.	1.6	29
82	The Taylor curve: international evidence. Applied Economics, 2021, 53, 4680-4691.	1.2	0
83	Forecasting realized volatility of bitcoin returns: tail events and asymmetric loss. European Journal of Finance, 2021, 27, 1626-1644.	1.7	9
84	Stock markets and exchange rate behavior of the BRICS. Journal of Forecasting, 2021, 40, 1581-1595.	1.6	6
85	UNCERTAINTY RELATED TO INFECTIOUS DISEASES AND FORECASTABILITY OF THE REALIZED VOLATILITY OF US TREASURY SECURITIES. Annals of Financial Economics, 2021, 16, 2150008.	1.2	8
86	Does inequality help in forecasting equity premium in a panel of G7 countries?. North American Journal of Economics and Finance, 2021, 57, 101456.	1.8	6
87	El Niño, La Niña, and the Forecastability of the Realized Variance of Heating Oil Price Movements. Sustainability, 2021, 13, 7987.	1.6	6
88	Forecasting the Volatility of Crude Oil: The Role of Uncertainty and Spillovers. Energies, 2021, 14, 4173.	1.6	11
89	Uncertainty, Spillovers, and Forecasts of the Realized Variance of Gold Returns. Mathematical and Computational Applications, 2021, 26, 49.	0.7	0
90	On the Dynamics of International Real-Estate-Investment Trust-Propagation Mechanisms: Evidence from Time-Varying Return and Volatility Connectedness Measures. Entropy, 2021, 23, 1048.	1.1	21

#	ARTICLE	IF	CITATIONS
91	Dynamic Impact of Unconventional Monetary Policy on International REITs. <i>Journal of Risk and Financial Management</i> , 2021, 14, 429.	1.1	8
92	COVID-19 Pandemic and Investor Herding in International Stock Markets. <i>Risks</i> , 2021, 9, 168.	1.3	54
93	Forecasting power of infectious diseases-related uncertainty for gold realized variance. <i>Finance Research Letters</i> , 2021, 42, 101936.	3.4	28
94	Uncertainty and daily predictability of housing returns and volatility of the United States: Evidence from a higher-order nonparametric causality-in-quantiles test. <i>Quarterly Review of Economics and Finance</i> , 2021, 82, 200-206.	1.5	4
95	The dynamics of U.S. REITs returns to uncertainty shocks: A proxy SVAR approach. <i>Research in International Business and Finance</i> , 2021, 58, 101433.	3.1	4
96	A Note on Forecasting the Historical Realized Variance of Oil-Price Movements: The Role of Gold-to-Silver and Gold-to-Platinum Price Ratios. <i>Energies</i> , 2021, 14, 6775.	1.6	11
97	Exchange rate predictability with nine alternative models for BRICS countries. <i>Journal of Macroeconomics</i> , 2021, , 103374.	0.7	1
98	Bitcoin mining activity and volatility dynamics in the power market. <i>Economics Letters</i> , 2021, 209, 110111.	0.9	16
99	The impact of uncertainty shocks in South Africa: The role of financial regimes. <i>Review of Financial Economics</i> , 2021, 39, 442-454.	0.6	5
100	GEOPOLITICAL RISKS AND THE HIGH-FREQUENCY MOVEMENTS OF THE US TERM STRUCTURE OF INTEREST RATES. <i>Annals of Financial Economics</i> , 2021, 16, .	1.2	6
101	Climate Risks and the Realized Volatility Oil and Gas Prices: Results of an Out-of-Sample Forecasting Experiment. <i>Energies</i> , 2021, 14, 8085.	1.6	14
102	Do oil-price shocks predict the realized variance of U.S. REITs?. <i>Energy Economics</i> , 2021, 104, 105689.	5.6	12
103	INVESTOR SENTIMENT CONNECTEDNESS: EVIDENCE FROM LINEAR AND NONLINEAR CAUSALITY APPROACHES. <i>Annals of Financial Economics</i> , 2021, 16, .	1.2	14
104	Uncertainty and Forecasts of U.S. Recessions. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2020, 24, .	0.2	11
105	Oil shocks and volatility jumps. <i>Review of Quantitative Finance and Accounting</i> , 2020, 54, 247-272.	0.8	12
106	Time-varying role of macroeconomic shocks on house prices in the US and UK: evidence from over 150 years of data. <i>Empirical Economics</i> , 2020, 58, 2249-2285.	1.5	13
107	Time-Varying Impact of Geopolitical Risks on Oil Prices. <i>Defence and Peace Economics</i> , 2020, 31, 692-706.	1.0	115
108	Is real per capita state personal income stationary? New nonlinear, asymmetric panel data evidence. <i>Bulletin of Economic Research</i> , 2020, 72, 50-62.	0.5	6

#	ARTICLE	IF	CITATIONS
109	Local currency bond risk premia of emerging markets: The role of local and global factors. Finance Research Letters, 2020, 33, 101183.	3.4	6
110	Jumps beyond the realms of cricket: India's performance in One Day Internationals and stock market movements. Journal of Applied Statistics, 2020, 47, 1109-1127.	0.6	6
111	Forecasting interest rate volatility of the United Kingdom: evidence from over 150 years of data. Journal of Applied Statistics, 2020, 47, 1128-1143.	0.6	3
112	Spillovers across macroeconomic, financial and real estate uncertainties: A time-varying approach. Structural Change and Economic Dynamics, 2020, 52, 167-173.	2.1	45
113	Time-varying risk aversion and the predictability of bond premia. Finance Research Letters, 2020, 34, 101241.	3.4	11
114	Inflation dynamics in Uganda: a quantile regression approach. Macroeconomics and Finance in Emerging Market Economies, 2020, 13, 161-187.	0.5	3
115	Forecasting economic policy uncertainty of BRIC countries using Bayesian VARs. Economics Letters, 2020, 186, 108677.	0.9	15
116	Dynamic and Asymmetric Response of Inequality to Income Volatility: The Case of the United Kingdom. Social Indicators Research, 2020, 147, 747-762.	1.4	7
117	Forecasting output growth using a DSGE-based decomposition of the South African yield curve. Empirical Economics, 2020, 58, 351-378.	1.5	3
118	The role of real estate uncertainty in predicting US home sales growth: evidence from a quantiles-based Bayesian model averaging approach. Applied Economics, 2020, 52, 528-536.	1.2	6
119	Housing market spillovers in South Africa: evidence from an estimated small open economy DSGE model. Empirical Economics, 2020, 58, 2309-2332.	1.5	3
120	Insurance-growth nexus in Africa. Geneva Papers on Risk and Insurance: Issues and Practice, 2020, 45, 335-360.	1.1	12
121	Volatility forecasting with bivariate multifractal models. Journal of Forecasting, 2020, 39, 155-167.	1.6	14
122	Monetary policy and financial frictions in a small open-economy model for Uganda. Empirical Economics, 2020, 59, 1213-1241.	1.5	0
123	Does real U.K. GDP have a unit root? Evidence from a multi-century perspective. Applied Economics, 2020, 52, 1070-1087.	1.2	3
124	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
125	Effect of uncertainty on U.S. stock returns and volatility: evidence from over eighty years of high-frequency data. Applied Economics Letters, 2020, 27, 1305-1311.	1.0	8
126	Forecasting realized gold volatility: Is there a role of geopolitical risks?. Finance Research Letters, 2020, 35, 101280.	3.4	74



#	ARTICLE	IF	CITATIONS
127	Forecasting with Second-Order Approximations and Markov-Switching DSGE Models. Computational Economics, 2020, 56, 747-771.	1.5	1
128	Is the Housing Market in the United States Really Weakly-Efficient?. Applied Economics Letters, 2020, 27, 1124-1134.	1.0	4
129	Forecasting core inflation: the case of South Africa. Applied Economics, 2020, 52, 3004-3022.	1.2	5
130	Conventional and unconventional monetary policy reaction to uncertainty in advanced economies: evidence from quantile regressions. Studies in Nonlinear Dynamics and Econometrics, 2020, 24, .	0.2	5
131	Global crises and gold as a safe haven: Evidence from over seven and a half centuries of data. Physica A: Statistical Mechanics and Its Applications, 2020, 540, 123093.	1.2	34
132	Threshold effects of inequality on economic growth in the US states: the role of human capital to physical capital ratio. Applied Economics Letters, 2020, 27, 1546-1551.	1.0	5
133	Time-Varying impact of uncertainty shocks on macroeconomic variables of the united kingdom: Evidence from over 150 years of monthly data. Finance Research Letters, 2020, 37, 101363.	3.4	13
134	The predictive power of oil price shocks on realized volatility of oil: A note. Resources Policy, 2020, 69, 101856.	4.2	30
135	125 Years of time-varying effects of fiscal policy on financial markets. International Review of Economics and Finance, 2020, 70, 303-320.	2.2	10
136	Time-Varying Risk Aversion and the Profitability of Carry Trades: Evidence from the Cross-Quantilegram. Economies, 2020, 8, 18.	1.2	2
137	Forecasting U.S. Aggregate Stock Market Excess Return: Do Functional Data Analysis Add Economic Value?. Mathematics, 2020, 8, 2042.	1.1	3
138	The role of global economic conditions in forecasting gold market volatility: Evidence from a GARCH-MIDAS approach. Research in International Business and Finance, 2020, 54, 101308.	3.1	34
139	Infectious Diseases, Market Uncertainty and Oil Market Volatility. Energies, 2020, 13, 4090.	1.6	88
140	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
141	ANALYZING THE IMPACT OF BREXIT ON GLOBAL UNCERTAINTY USING FUNCTIONAL LINEAR REGRESSION WITH POINT OF IMPACT: THE ROLE OF CURRENCY AND EQUITY MARKETS. Singapore Economic Review, 2020, , 1-12.	0.9	2
142	Monetary policy reaction to uncertainty in Japan: Evidence from a quantile-in quantile interest rate rule. International Journal of Finance and Economics, 2020, , .	1.9	2
143	Growth Dynamics, Multiple Equilibria, and Local Indeterminacy in an Endogenous Growth Model of Money, Banking and Inflation Targeting. Economies, 2020, 8, 22.	1.2	1
144	Jumps in energy and non-energy commodities. OPEC Energy Review, 2020, 44, 91-111.	1.0	5

#	ARTICLE	IF	CITATIONS
145	The Time-series Linkages between US Fiscal Policy and Asset Prices. <i>Public Finance Review</i> , 2020, 48, 303-339.	0.2	3
146	Trade uncertainties and the hedging abilities of Bitcoin. <i>Economic Notes</i> , 2020, 49, e12173.	0.3	34
147	The relationship between monetary policy and uncertainty in advanced economies: Evidence from time- and frequency-domains. <i>Quarterly Review of Economics and Finance</i> , 2020, 78, 70-87.	1.5	5
148	Moments-based spillovers across gold and oil markets. <i>Energy Economics</i> , 2020, 89, 104799.	5.6	38
149	Monetary policy, financial frictions and structural changes in Uganda: a Markov-switching DSGE approach. <i>Economic Research-Ekonomska Istrazivanja</i> , 2020, 33, 1538-1561.	2.6	2
150	Investor Happiness and Predictability of the Realized Volatility of Oil Price. <i>Sustainability</i> , 2020, 12, 4309.	1.6	20
151	Frequency-dependent real-time effects of uncertainty in the United States: evidence from daily data. <i>Applied Economics Letters</i> , 2020, 27, 1562-1566.	1.0	2
152	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
153	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
154	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
155	Predicting international equity returns: Evidence from time-varying parameter vector autoregressive models. <i>International Review of Financial Analysis</i> , 2020, 68, 101456.	3.1	9
156	Forecasting local currency bond risk premia of emerging markets: The role of cross-country macrofinancial linkages. <i>Journal of Forecasting</i> , 2020, 39, 966-985.	1.6	3
157	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
158	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
159	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
160	Price and volatility linkages between international REITs and oil markets. <i>Energy Economics</i> , 2020, 88, 104779.	5.6	14
161	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
162	Mortgage Default Risks and High-Frequency Predictability of the U.S. Housing Market: A Reconsideration. <i>Journal of Real Estate Portfolio Management</i> , 2020, 26, 111-117.	0.5	4

#	ARTICLE	IF	CITATIONS
163	HISTORICAL FORECASTING OF INTEREST RATE MEAN AND VOLATILITY OF THE UNITED STATES: IS THERE A ROLE OF UNCERTAINTY?. <i>Annals of Financial Economics</i> , 2020, 15, 2050018.	1.2	0
164	Asymmetric dynamics of insurance premium: the impacts of output and economic policy uncertainty. <i>Empirical Economics</i> , 2019, 57, 1959-1978.	1.5	30
165	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
166	Are stock returns an inflation hedge for the UK? Evidence from a wavelet analysis using over three centuries of data. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2019, 23, .	0.2	6
167	Price jumps in developed stock markets: the role of monetary policy committee meetings. <i>Journal of Economics and Finance</i> , 2019, 43, 298-312.	0.8	9
168	Geopolitical risks and the predictability of regional oil returns and volatility. <i>OPEC Energy Review</i> , 2019, 43, 342-361.	1.0	50
169	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
170	The role of housing sentiment in forecasting U.S. home sales growth: evidence from a Bayesian compressed vector autoregressive model. <i>Economic Research-Ekonomska Istrazivanja</i> , 2019, 32, 2554-2567.	2.6	15
171	Time-varying risk aversion and realized gold volatility. <i>North American Journal of Economics and Finance</i> , 2019, 50, 101048.	1.8	33
172	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
173	Macroeconomic Shocks and Changing Dynamics of the U.S. REITs Sector. <i>Sustainability</i> , 2019, 11, 2776.	1.6	18
174	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
175	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
176	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
177	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
178	Is there a role for uncertainty in forecasting output growth in OECD countries? Evidence from a time-varying parameter-panel vector autoregressive model. <i>Applied Economics</i> , 2019, 51, 3624-3631.	1.2	8
179	Equity Return Dispersion and Stock Market Volatility: Evidence from Multivariate Linear and Nonlinear Causality Tests. <i>Sustainability</i> , 2019, 11, 351.	1.6	27
180	Time-varying impact of uncertainty shocks on the US housing market. <i>Economics Letters</i> , 2019, 180, 15-20.	0.9	28

#	ARTICLE	IF	CITATIONS
181	Revisiting the twin deficits hypothesis: a quantile cointegration analysis over the period 1791-2013. <i>Journal of Applied Economics</i> , 2019, 22, 117-131.	0.6	6
182	Persistence of economic uncertainty: a comprehensive analysis. <i>Applied Economics</i> , 2019, 51, 4477-4498.	1.2	13
183	A note on the technology herd: evidence from large institutional investors. <i>Review of Behavioral Finance</i> , 2019, 11, 294-308.	1.2	4
184	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
185	Forecasting the Probability of Recessions in South Africa: the Role of Decomposed Term Spread and Economic Policy Uncertainty. <i>Journal of International Development</i> , 2019, 31, 101-116.	0.9	10
186	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
187	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
188	Are BRICS exchange rates chaotic?. <i>Applied Economics Letters</i> , 2019, 26, 1104-1110.	1.0	7
189	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
190	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
191	Insurance activity and economic performance: Fresh evidence from asymmetric panel causality tests. <i>International Finance</i> , 2019, 22, 221-240.	1.3	14
192	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
193	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
194	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
195	Oil speculation and herding behavior in emerging stock markets. <i>Journal of Economics and Finance</i> , 2019, 43, 44-56.	0.8	20
196	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
197	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
198	The effectiveness of monetary and fiscal policy shocks on U.S. inequality: the role of uncertainty. <i>Quality and Quantity</i> , 2019, 53, 283-295.	2.0	11

#	ARTICLE	IF	CITATIONS
199	US Fiscal Policy and Asset Prices: The Role of Partisan Conflict. <i>International Review of Finance</i> , 2019, 19, 851-862.	1.1	17
200	Persistence, Mean Reversion and Nonlinearities in Inflation Rates of Developed and Developing Countries Using Over One Century of Data. <i>Manchester School</i> , 2019, 87, 24-36.	0.4	3
201	Price convergence patterns across U.S. States. <i>Panoeconomicus</i> , 2019, 66, 187-201.	0.3	5
202	Volatility Spillovers between Interest Rates and Equity Markets of Developed Economies. <i>Journal of Central Banking Theory and Practice</i> , 2019, 8, 39-50.	0.7	3
203	Geopolitical risks and stock market dynamics of the BRICS. <i>Economic Systems</i> , 2018, 42, 295-306.	1.0	204
204	Dynamic connectedness of uncertainty across developed economies: A time-varying approach. <i>Economics Letters</i> , 2018, 166, 63-75.	0.9	210
205	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
206	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
207	Forecasting US GNP growth: The role of uncertainty. <i>Journal of Forecasting</i> , 2018, 37, 541-559.	1.6	20
208	Energy efficiency drivers in South Africa: 1965–2014. <i>Energy Efficiency</i> , 2018, 11, 1465-1482.	1.3	9
209	Monetary Policy Reaction Functions of the TICKs: A Quantile Regression Approach. <i>Emerging Markets Finance and Trade</i> , 2018, 54, 3552-3565.	1.7	2
210	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
211	Time-varying correlations between trade balance and stock prices in the United States over the period 1792 to 2013. <i>Journal of Economics and Finance</i> , 2018, 42, 795-806.	0.8	6
212	Current account sustainability in G7 and BRICS: Evidence from a long-memory model with structural breaks. <i>Journal of International Trade and Economic Development</i> , 2018, 27, 638-654.	1.2	7
213	Social Status, Inflation and Endogenous Growth in A Cash-in-Advance Economy: A Reconsideration using the Credit Channel. <i>Manchester School</i> , 2018, 86, 622-640.	0.4	1
214	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
215	Endogenous fluctuations in an endogenous growth model: An analysis of inflation targeting as a policy. <i>Quarterly Review of Economics and Finance</i> , 2018, 69, 1-8.	1.5	2
216	Does tourism cause growth asymmetrically in a panel of G-7 countries? A short note. <i>Empirica</i> , 2018, 45, 49-57.	1.0	16

#	ARTICLE	IF	CITATIONS
217	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
218	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
219	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
220	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
221	Inflation-growth nexus: evidence from a pooled CCE multiple-regime panel smooth transition model. <i>Empirical Economics</i> , 2018, 54, 913-944.	1.5	10
222	On the directional accuracy of inflation forecasts: evidence from South African survey data. <i>Journal of Applied Statistics</i> , 2018, 45, 884-900.	0.6	4
223	Unconventional monetary policy shocks in OECD countries: how important is the extent of policy uncertainty?. <i>International Economics and Economic Policy</i> , 2018, 15, 683-703.	1.0	11
224	Differences of opinion and stock market volatility: evidence from a nonparametric causality-in-quantiles approach. <i>Journal of Economics and Finance</i> , 2018, 42, 339-351.	0.8	7
225	Macroeconomic uncertainty, growth and inflation in the Eurozone: a causal approach. <i>Applied Economics Letters</i> , 2018, 25, 1029-1033.	1.0	1
226	South Africa's monetary policy independence: evidence from a Global New-Keynesian DSGE model. <i>Applied Economics Letters</i> , 2018, 25, 840-846.	1.0	1
227	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
228	The role of partisan conflict in forecasting the U.S. equity premium: A nonparametric approach. <i>Finance Research Letters</i> , 2018, 25, 131-136.	3.4	15
229	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
230	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
231	Testing the Efficiency of the Art Market Using Quantile-Based Unit Root Tests with Sharp and Smooth Breaks. <i>Manchester School</i> , 2018, 86, 488-511.	0.4	8
232	Analysis of Herding in Reits of an Emerging Market: The Case of Turkey. <i>Journal of Real Estate Portfolio Management</i> , 2018, 24, 65-81.	0.5	15
233	The Relationship between Stock Market Volatility and Trading Volume: Evidence from South Africa. <i>Journal of Developing Areas</i> , 2018, 52, 99-114.	0.2	14
234	Country Risk Ratings and Stock Market Returns in Brazil, Russia, India, and China (BRICS) Countries: A Nonlinear Dynamic Approach. <i>Risks</i> , 2018, 6, 94.	1.3	12

#	ARTICLE	IF	CITATIONS
235	Date-stamping US housing market explosivity. <i>Economics</i> , 2018, 12, .	0.2	7
236	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
237	Spillovers between Bitcoin and other assets during bear and bull markets. <i>Applied Economics</i> , 2018, 50, 5935-5949.	1.2	189
238	Dynamic Relationship Between Oil Price And Inflation In South Africa. <i>Journal of Developing Areas</i> , 2018, 52, 73-93.	0.2	17
239	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
240	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
241	The predictive power of industrial electricity usage revisited: evidence from nonparametric causality tests. <i>OPEC Energy Review</i> , 2018, 42, 93-106.	1.0	3
242	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
243	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
244	Time-varying rare disaster risks, oil returns and volatility. <i>Energy Economics</i> , 2018, 75, 239-248.	5.6	64
245	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
246	ARE HOUSING PRICE CYCLES ASYMMETRIC? EVIDENCE FROM THE US STATES AND METROPOLITAN AREAS. <i>International Journal of Strategic Property Management</i> , 2018, 23, 1-22.	0.8	7
247	Forecasting using a Nonlinear DSGE Model. <i>Journal of Central Banking Theory and Practice</i> , 2018, 7, 73-98.	0.7	3
248	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
249	International stock return predictability: Is the role of U.S. time-varying?. <i>Empirica</i> , 2017, 44, 121-146.	1.0	22
250	The nexus between military expenditures and economic growth in the BRICS and the US: an empirical note. <i>Defence and Peace Economics</i> , 2017, 28, 609-620.	1.0	14
251	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
252	The Informational Content of the Term Spread in Forecasting the US Inflation Rate: A Nonlinear Approach. <i>Journal of Forecasting</i> , 2017, 36, 109-121.	1.6	14

#	ARTICLE	IF	CITATIONS
253	Forecasting Home Sales in the Four Census Regions and the Aggregate US Economy Using Singular Spectrum Analysis. <i>Computational Economics</i> , 2017, 49, 83-97.	1.5	10
254	The relationship between population growth and standard-of-living growth over 1870â€“2013: evidence from a bootstrapped panel Granger causality test. <i>Empirica</i> , 2017, 44, 175-201.	1.0	5
255	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
256	The causal relationship between coal consumption and economic growth in the BRICS countries: Evidence from panel-Granger causality tests. <i>Energy Sources, Part B: Economics, Planning and Policy</i> , 2017, 12, 138-146.	1.8	15
257	Forecasting key US macroeconomic variables with a factorâ€“augmented Qual VAR. <i>Journal of Forecasting</i> , 2017, 36, 640-650.	1.6	3
258	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
259	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
260	The Impact of Oil Price on South African GDP Growth: A Bayesian Markov Switchingâ€“VAR Analysis. <i>African Development Review</i> , 2017, 29, 319-336.	1.5	39
261	Forecasting South African macroeconomic variables with a Markov-switching small open-economy dynamic stochastic general equilibrium model. <i>Empirical Economics</i> , 2017, 53, 117-135.	1.5	7
262	Evidence of persistence in U.S. short and long-term interest rates. <i>Journal of Policy Modeling</i> , 2017, 39, 775-789.	1.7	4
263	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
264	The depreciation of the pound post-Brexit: Could it have been predicted?. <i>Finance Research Letters</i> , 2017, 21, 206-213.	3.4	24
265	Electricity demand in South Africa: is it asymmetric?. <i>OPEC Energy Review</i> , 2017, 41, 226-238.	1.0	2
266	The international REITâ€™s 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
267	Do leading indicators forecast U.S. recessions? A nonlinear reâ€“evaluation using historical data. <i>International Finance</i> , 2017, 20, 289-316.	1.3	23
268	Time-varying persistence of inflation: evidence from a wavelet-based approach. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2017, 21, .	0.2	3
269	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
270	Time-varying persistence in US inflation. <i>Empirical Economics</i> , 2017, 53, 423-439.	1.5	16



#	ARTICLE	IF	CITATIONS
271	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
272	The US real GNP is trend-stationary after all. <i>Applied Economics Letters</i> , 2017, 24, 510-514.	1.0	9
273	The Role of Current Account Balance in Forecasting the US Equity Premium: Evidence From a Quantile Predictive Regression Approach. <i>Open Economies Review</i> , 2017, 28, 47-59.	0.9	9
274	Long memory, economic policy uncertainty and forecasting US inflation: a Bayesian VARFIMA approach. <i>Applied Economics</i> , 2017, 49, 1047-1054.	1.2	26
275	South Africa's inflation persistence: a quantile regression framework. <i>Economic Change and Restructuring</i> , 2017, 50, 367-386.	2.5	5
276	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
277	Forecasting inflation in an inflation targeting economy: structural versus nonstructural models. <i>Applied Economics</i> , 2017, 49, 2316-2321.	1.2	1
278	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
279	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
280	A Historical Analysis of the US Stock Price Index Using Empirical Mode Decomposition over 1791-2015. <i>Economics</i> , 2016, 10, .	0.2	3
281	Analyzing South Africa's inflation persistence using an ARFIMA model with Markov-switching fractional differencing parameter. <i>Journal of Developing Areas</i> , 2016, 50, 47-57.	0.2	12
282	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
283	Detection of multiple bubbles in South African electricity prices. <i>Energy Sources, Part B: Economics, Planning and Policy</i> , 2016, 11, 637-642.	1.8	1
284	The Feldstein-Horioka puzzle in South Africa: A fractional cointegration approach. <i>Journal of International Trade and Economic Development</i> , 2016, 25, 978-991.	1.2	4
285	Technical efficiency of Connecticut Long Island Sound lobster fishery: a nonparametric approach to aggregate frontier analysis. <i>Natural Hazards</i> , 2016, 81, 1533-1548.	1.6	6
286	Forecasting US consumer price index: does nonlinearity matter?. <i>Applied Economics</i> , 2016, 48, 4462-4475.	1.2	15
287	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
288	Is inflation persistence different in reality?. <i>Economics Letters</i> , 2016, 148, 55-58.	0.9	9

#	ARTICLE	IF	CITATIONS
289	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
290	Time series effects of dissolved oxygen and nitrogen on Long Island Sound lobster harvest. <i>Natural Hazards</i> , 2016, 84, 1849-1858.	1.6	2
291	Relationship between energy consumption and economic growth in South Africa: Evidence from the bootstrap rolling-window approach. <i>Energy Sources, Part B: Economics, Planning and Policy</i> , 2016, 11, 617-625.	1.8	12
292	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
293	Real estate returns predictability revisited: novel evidence from the US REITs market. <i>Empirical Economics</i> , 2016, 51, 1165-1190.	1.5	30
294	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
295	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
296	Forecasting South African inflation using non-linear models: a weighted loss-based evaluation. <i>Applied Economics</i> , 2016, 48, 2412-2427.	1.2	1
297	Persistence, mean reversion and non-linearities in the US housing prices over 1830-2013. <i>Applied Economics</i> , 2016, 48, 3244-3252.	1.2	3
298	Out-of-Sample Equity Premium Predictability in South Africa: Evidence from a Large Number of Predictors. <i>Emerging Markets Finance and Trade</i> , 2016, 52, 1935-1955.	1.7	7
299	On international uncertainty links: BART-based empirical evidence for Canada. <i>Economics Letters</i> , 2016, 143, 24-27.	0.9	23
300	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
301	Forecasting US real private residential fixed investment using a large number of predictors. <i>Empirical Economics</i> , 2016, 51, 1557-1580.	1.5	5
302	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
303	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
304	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
305	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
306	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

#	ARTICLE	IF	CITATIONS
307	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
308	Timeâ€“frequency relationship between US output with commodity and asset prices. <i>Applied Economics</i> , 2016, 48, 227-242.	1.2	17
309	The Causal Relationship Between Happiness and Smoking: A Bootstrap Panel Causality Test. <i>Journal of Happiness Studies</i> , 2016, 17, 1327-1336.	1.9	12
310	Does debt ceiling and government shutdown help in forecasting the us equity risk premium?. <i>Panoeconomicus</i> , 2016, 63, 273-291.	0.3	10
311	Can We Beat the Random-Walk Model for the South African Randâ€“U.S. Dollar and South African Randâ€“UK Pound Exchange Rates? Evidence from Dynamic Model Averaging. <i>Emerging Markets Finance and Trade</i> , 2015, 51, 502-524.	1.7	11
312	Testing the Out-of-Sample Forecasting Ability of a Financial Conditions Index for South Africa. <i>Emerging Markets Finance and Trade</i> , 2015, 51, 486-501.	1.7	7
313	Forecasting Indian Macroeconomic Variables Using Medium-Scale VAR Models. , 2015, , 37-57.		6
314	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
315	US inflation dynamics on long-range data. <i>Applied Economics</i> , 2015, 47, 3874-3890.	1.2	8
316	Forecasting the price of gold. <i>Applied Economics</i> , 2015, 47, 4141-4152.	1.2	46
317	Oil price forecastability and economic uncertainty. <i>Economics Letters</i> , 2015, 132, 125-128.	0.9	93
318	Do commodity investors herd? Evidence from a time-varying stochastic volatility model. <i>Resources Policy</i> , 2015, 46, 281-287.	4.2	28
319	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
320	Identifying an index of financial conditions for South Africa. <i>Studies in Economics and Finance</i> , 2015, 32, 256-274.	1.2	9
321	Forecasting US real house price returns over 1831â€“2013: evidence from copula models. <i>Applied Economics</i> , 2015, 47, 5204-5213.	1.2	8
322	Do Stock Prices Impact Consumption and Interest Rate in South Africa? Evidence from a Time-varying Vector Autoregressive Model. <i>Journal of Emerging Market Finance</i> , 2015, 14, 176-196.	0.6	16
323	Do sunspot numbers cause global temperatures? Evidence from a frequency domain causality test. <i>Applied Economics</i> , 2015, 47, 798-808.	1.2	17
324	Do we need a global VAR model to forecast inflation and output in South Africa?. <i>Applied Economics</i> , 2015, 47, 2649-2670.	1.2	4

#	ARTICLE	IF	CITATIONS
325	Are there long-run diversification gains from the Dow Jones Islamic finance index?. Applied Economics Letters, 2015, 22, 945-950.	1.0	12
326	The out-of-sample forecasting performance of nonlinear models of regional housing prices in the US. Applied Economics, 2015, 47, 2259-2277.	1.2	26
327	Oil prices and financial stress: A volatility spillover analysis. Energy Policy, 2015, 82, 278-288.	4.2	138
328	Forecasting the U.S. real house price index. Economic Modelling, 2015, 45, 259-267.	1.8	83
329	Was the recent downturn in US real GDP predictable?. Applied Economics, 2015, 47, 2985-3007.	1.2	8
330	Predicting stock returns and volatility using consumption-aggregate wealth ratios: A nonlinear approach. Economics Letters, 2015, 131, 83-85.	0.9	10
331	Temporal causality between house prices and output in the US: A bootstrap rolling-window approach. North American Journal of Economics and Finance, 2015, 33, 55-73.	1.8	77
332	Regime switching model of US crude oil and stock market prices: 1859 to 2013. Energy Economics, 2015, 49, 317-327.	5.6	121
333	The Impact of Exchange Rate Uncertainty on Exports in South Africa. Journal of International Commerce, Economics and Policy, 2015, 06, 1550004.	0.7	11
334	CONVERGENCE IN PROVINCIAL-LEVEL SOUTH AFRICAN HOUSE PRICES: EVIDENCE FROM THE CLUB CONVERGENCE AND CLUSTERING PROCEDURE. Review of Urban and Regional Development Studies, 2015, 27, 2-17.	0.2	15
335	Convergence of greenhouse gas emissions among G7 countries. Applied Economics, 2015, 47, 6543-6552.	1.2	31
336	Are house prices in South Africa really nonstationary? Evidence from SPSM-based panel KSS test with a Fourier function. Applied Economics, 2015, 47, 32-53.	1.2	5
337	DSGE model-based forecasting of modelled and nonmodelled inflation variables in South Africa. Applied Economics, 2015, 47, 207-221.	1.2	5
338	Has oil price predicted stock returns for over a century?. Energy Economics, 2015, 48, 18-23.	5.6	285
339	Causality between research output and economic growth in BRICS. Quality and Quantity, 2015, 49, 167-176.	2.0	36
340	Forecasting aggregate retail sales: The case of South Africa. International Journal of Production Economics, 2015, 160, 66-79.	5.1	36
341	Time-Varying Effects of Housing and Stock Returns on U.S. Consumption. Journal of Real Estate Finance and Economics, 2015, 50, 339-354.	0.8	26
342	Can the Sharia-based Islamic stock market returns be forecasted using large number of predictors and models?. Applied Financial Economics, 2014, 24, 1147-1157.	0.5	20

#	ARTICLE	IF	CITATIONS
343	Modelling the volatility of the Dow Jones Islamic Market World Index using a fractionally integrated time-varying GARCH (FITVGARCH) model. Applied Financial Economics, 2014, 24, 993-1004.	0.5	40
344	Time-varying linkages between tourism receipts and economic growth in South Africa. Applied Economics, 2014, 46, 4381-4398.	1.2	48
345	INTERTEMPORAL PORTFOLIO ALLOCATION AND HEDGING DEMAND: AN APPLICATION TO SOUTH AFRICA. Journal of Business Economics and Management, 2014, 15, 744-775.	1.1	1
346	FINANCIAL VARIABLES AND THE OUT-OF-SAMPLE FORECASTABILITY OF THE GROWTH RATE OF INDIAN INDUSTRIAL PRODUCTION. Technological and Economic Development of Economy, 2014, 19, S83-S99.	2.3	5
347	Oil price uncertainty and manufacturing production. Energy Economics, 2014, 43, 41-47.	5.6	63
348	Reconsidering the welfare cost of inflation in the US: a nonparametric estimation of the nonlinear long-run money-demand equation using projection pursuit regressions. Empirical Economics, 2014, 46, 1221-1240.	1.5	10
349	Time-varying causality between research output and economic growth in US. Scientometrics, 2014, 100, 203-216.	1.6	46
350	Real interest rate persistence in South Africa: evidence and implications. Economic Change and Restructuring, 2014, 47, 41-62.	2.5	10
351	Using large data sets to forecast sectoral employment. Statistical Methods and Applications, 2014, 23, 229-264.	0.7	4
352	Tax evasion, financial development and inflation: Theory and empirical evidence. Journal of Banking and Finance, 2014, 41, 194-208.	1.4	44
353	Testing for persistence in housing price-to-income and price-to-rent ratios in 16 OECD countries. Applied Economics, 2014, 46, 2127-2138.	1.2	31
354	Predicting BRICS stock returns using ARFIMA models. Applied Financial Economics, 2014, 24, 1159-1166.	0.5	19
355	Housing and the Great Depression. Applied Economics, 2014, 46, 2966-2981.	1.2	30
356	Military expenditure, economic growth and structural instability: a case study of South Africa. Defence and Peace Economics, 2014, 25, 619-633.	1.0	25
357	Forecasting Nevada gross gaming revenue and taxable sales using coincident and leading employment indexes. Empirical Economics, 2013, 44, 387-417.	1.5	2
358	Macroeconomic Variables and South African Stock Return Predictability. Economic Modelling, 2013, 30, 612-622.	1.8	37
359	The Impact of House Prices on Consumption in South Africa: Evidence from Provincial-Level Panel VARs. Housing Studies, 2013, 28, 1133-1154.	1.6	28
360	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

#	ARTICLE	IF	CITATIONS
361	Forecasting house prices for the four census regions and the aggregate US economy in a data-rich environment. <i>Applied Economics</i> , 2013, 45, 4677-4697.	1.2	13
362	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
363	A DSGE-VAR model for forecasting key South African macroeconomic variables. <i>Economic Modelling</i> , 2013, 33, 19-33.	1.8	26
364	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
365	House price, stock price and consumption in South Africa: A structural var approach. <i>Corporate Ownership and Control</i> , 2013, 10, 585-590.	0.5	7
366	Testing the Monetary Model for Exchange Rate Determination in South Africa: Evidence from 101 Years of Data. <i>Contemporary Economics</i> , 2013, 7, 19-32.	1.3	12
367	THE LONG-RUN RELATIONSHIP BETWEEN INFLATION AND REAL STOCK PRICES: EMPIRICAL EVIDENCE FROM SOUTH AFRICA. <i>Journal of Business Economics and Management</i> , 2012, 13, 600-613.	1.1	7
368	Valuation Ratios and Stock Return Predictability in South Africa: Is It There?. <i>Emerging Markets Finance and Trade</i> , 2012, 48, 70-82.	1.7	10
369	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
370	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
371	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
372	“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
373	Forecasting regional house price inflation: a comparison between dynamic factor models and vector autoregressive models. <i>Journal of Forecasting</i> , 2011, 30, 288-302.	1.6	7
374	Is the Permanent Income Hypothesis Really Well-Suited for Forecasting?. <i>Eastern Economic Journal</i> , 2011, 37, 165-177.	0.5	2
375	Currency Substitution and Financial Repression. <i>International Economic Journal</i> , 2011, 25, 47-61.	0.5	4
376	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
377	Has the SARB become more effective post inflation targeting?. <i>Economic Change and Restructuring</i> , 2010, 43, 187-204.	2.5	9
378	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

#	ARTICLE	IF	CITATIONS
379	THE EFFECT OF DEFENSE SPENDING ON US OUTPUT: A FACTOR AUGMENTED VECTOR AUTOREGRESSION (FAVAR) APPROACH. <i>Defence and Peace Economics</i> , 2010, 21, 135-147.	1.0	10
380	The effect of monetary policy on house price inflation. <i>Journal of Economic Studies</i> , 2010, 37, 616-626.	1.0	29
381	Optimal public policy with endogenous mortality. <i>Journal of Economic Policy Reform</i> , 2010, 13, 241-249.	1.9	1
382	DYNAMIC TIME INCONSISTENCY AND THE SOUTH AFRICAN RESERVE BANK. <i>South African Journal of Economics</i> , 2010, 78, 76-88.	1.0	6
383	Tax evasion and financial repression: a reconsideration using endogenous growth models. <i>Journal of Economic Studies</i> , 2009, 36, 660-674.	1.0	16
384	A New Keynesian DSGE model for forecasting the South African economy. <i>Journal of Forecasting</i> , 2009, 28, 387-404.	1.6	23
385	An Endogenous Growth Model of a Financially Repressed Small Open Economy. <i>International Economic Journal</i> , 2009, 23, 143-161.	0.5	2
386	BAYESIAN METHODS OF FORECASTING INVENTORY INVESTMENT. <i>South African Journal of Economics</i> , 2009, 77, 113-126.	1.0	6
387	TESTING FOR PPP USING SADC REAL EXCHANGE RATES. <i>South African Journal of Economics</i> , 2009, 77, 351-362.	1.0	7
388	Costly Tax Enforcement and Financial Repression. <i>Economic Notes</i> , 2008, 37, 141-154.	0.3	5
389	Tax evasion and financial repression. <i>Journal of Economics and Business</i> , 2008, 60, 517-535.	1.7	31
390	MEASURING THE WELFARE COST OF INFLATION IN SOUTH AFRICA. <i>South African Journal of Economics</i> , 2008, 76, 16-25.	1.0	6
391	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
392	FORECASTING THE SOUTH AFRICAN ECONOMY WITH GIBBS SAMPLED BVECMs. <i>South African Journal of Economics</i> , 2007, 75, 631-643.	1.0	7
393	A BVAR MODEL FOR THE SOUTH AFRICAN ECONOMY. <i>South African Journal of Economics</i> , 2006, 74, 391-409.	1.0	28
394	FORECASTING THE SOUTH AFRICAN ECONOMY WITH VARs AND VECMs. <i>South African Journal of Economics</i> , 2006, 74, 611-628.	1.0	23
395	Volatility transmission between Islamic and conventional equity markets: evidence from causality-in-variance test. <i>Applied Economics</i> , 0, , 1-16.	1.2	17
396	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

#	ARTICLE	IF	CITATIONS
397	Effects of Conventional and Unconventional Monetary Policy Shocks on Housing Prices in the United States: The Role of Sentiment. <i>Journal of Behavioral Finance</i> , 0, , 1-13.	0.8	6
398	The role of oil and risk shocks in the high-frequency movements of the term structure of interest rates: Evidence from the U.S. Treasury market. <i>International Journal of Finance and Economics</i> , 0, , .	1.9	3
399	Forecasting charge-off rates with a panel Tobit model: the role of uncertainty. <i>Applied Economics Letters</i> , 0, , 1-5.	1.0	0
400	Financial Market Liberalization, Monetary Policy, and Housing Price Dynamic. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
401	Are BRICS Exchange Rates Chaotic?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
402	125 Years of Time-Varying Effects of Fiscal Policy on Financial Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
403	Rare disaster risks and volatility of the term-structure of US Treasury Securities: The role of El Niño and La Niña events. <i>Theoretical and Applied Climatology</i> , 0, , 1.	1.3	1
404	Openness and growth: Is the relationship non-linear?. <i>International Journal of Finance and Economics</i> , 0, , .	1.9	0
405	A robust approach for outlier imputation: Singular spectrum decomposition. <i>Communications in Statistics Case Studies Data Analysis and Applications</i> , 0, , 1-17.	0.3	0
406	The financial US uncertainty spillover multiplier: Evidence from a GVAR model. <i>International Finance</i> , 0, , .	1.3	1