

Javier Gomez Biscarri

List of Publications by Year in descending order

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Version: 2024-02-01

23
papers

527
citations

1040056

9
h-index

794594

19
g-index

24
all docs

24
docs citations

24
times ranked

298
citing authors

| # | ARTICLE | IF | CITATIONS |
|----|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-----------|
| 1 | Regression-based analysis of cointegration systems. <i>Journal of Econometrics</i> , 2015, 186, 32-50. | 6.5 | 3 |
| 2 | A residual-based ADF test for stationary cointegration in $\langle \text{mml:math} \text{xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si65.gif" display="inline" overflow="scroll"} \langle \text{mml:mi} \rangle \langle \text{mml:mi} \rangle \langle \text{mml:mrow} \rangle \langle \text{mml:mo} \rangle \langle \text{mml:mo} \rangle \langle \text{mml:mn} \rangle 2 \langle \text{mml:mn} \rangle \langle \text{mml:mo} \rangle \langle \text{mml:mo} \rangle \langle \text{mml:mrow} \rangle$ settings. <i>Journal of Econometrics</i> , 2015, 184, 280-294. | 6.5 | 11 |
| 3 | Financial crises and the transfer of risk between the private and public sectors: Evidence from European financial markets. <i>The Spanish Review of Financial Economics</i> , 2014, 12, 1-14. | 0.8 | 13 |
| 4 | The relationship between investment and large exchange rate depreciations in dollarized economies. <i>Journal of International Money and Finance</i> , 2011, 30, 1265-1279. | 2.5 | 7 |
| 5 | Money demand accommodation: Impact on macro-dynamics and policy consequences. <i>Journal of Policy Modeling</i> , 2010, 32, 138-154. | 3.1 | 6 |
| 6 | Understanding the Relationship between Financial Development and Monetary Policy. <i>Review of International Economics</i> , 2010, 18, 849-864. | 1.3 | 18 |
| 7 | Financial liberalization, stock market volatility and outliers in emerging economies. <i>Applied Financial Economics</i> , 2009, 19, 809-823. | 0.5 | 6 |
| 8 | Exchange rate and inflation dynamics in dollarized economies. <i>Journal of Development Economics</i> , 2009, 89, 98-108. | 4.5 | 39 |
| 9 | The predictive power of the term spread revisited: a change in the sign of the predictive relationship. <i>Applied Financial Economics</i> , 2009, 19, 1131-1142. | 0.5 | 3 |
| 10 | The influence of differences in accounting standards on empirical pricing models: An application to the Fama-French model. <i>Journal of Multinational Financial Management</i> , 2008, 18, 369-388. | 2.3 | 5 |
| 11 | Changes in the informational content of term spreads: Is monetary policy becoming less effective?. <i>Journal of Economics and Business</i> , 2008, 60, 415-435. | 2.7 | 1 |
| 12 | Accounting measures and international pricing models: Justifying accounting homogeneity. <i>Journal of Accounting and Public Policy</i> , 2008, 27, 339-354. | 2.0 | 3 |
| 13 | Changes in the dynamic behavior of emerging market volatility: Revisiting the effects of financial liberalization. <i>Emerging Markets Review</i> , 2006, 7, 261-278. | 4.4 | 45 |
| 14 | Nonparametric estimation of convergence of interest rates: Effects on bond pricing. <i>Spanish Economic Review</i> , 2005, 7, 167-190. | 1.0 | 5 |
| 15 | Exchange rate behavior and exchange rate puzzles: why the 18th century might help. <i>Revista De Historia Economica - Journal of Iberian and Latin American Economic History</i> , 2005, 23, 143-174. | 0.2 | 1 |
| 16 | Stock market cycles and stock market development in Spain. <i>Spanish Economic Review</i> , 2004, 6, 127-151. | 1.0 | 15 |
| 17 | Structural changes in volatility and stock market development: Evidence for Spain. <i>Journal of Banking and Finance</i> , 2004, 28, 1745-1773. | 2.9 | 22 |
| 18 | Stock market cycles, financial liberalization and volatility. <i>Journal of International Money and Finance</i> , 2003, 22, 925-955. | 2.5 | 143 |

| # | ARTICLE | IF | CITATIONS |
|----|--------------------------------------------------------------------------------------------------------------------------------------------------------|-----|-----------|
| 19 | The Role of the Internationalization Process in the Performance of Newly Internationalizing Firms. Journal of International Marketing, 2000, 8, 10-35. | 4.4 | 161 |
| 20 | The Co-Movement of Sovereign Credit Default Swaps and Bonds, and Stock Markets in Europe. SSRN Electronic Journal, 0, , . | 0.4 | 7 |
| 21 | Bulls and Bears: Lessons from some European Countries. SSRN Electronic Journal, 0, , . | 0.4 | 3 |
| 22 | Financial Development and the Asymmetry of Monetary Policy. SSRN Electronic Journal, 0, , . | 0.4 | 3 |
| 23 | Are Shocks to Interest Rate Volatility Symmetric Across EU Countries?. SSRN Electronic Journal, 0, , . | 0.4 | 0 |