Charlotte Christiansen

List of Publications by Year
in descending order

21 papers	700 citations	1040056 9 h-index	794594 19 g-index
21 all docs	21 docs citations	21 times ranked	511 citing authors

#	Article	IF	Citations
1	A comprehensive look at financial volatility prediction by economic variables. Journal of Applied Econometrics, 2012, 27, 956-977.	2.3	196
2	Volatilityâ€Spillover Effects in European Bond Markets. European Financial Management, 2007, 13, 923-948.	2.9	127
3	Forecasting US recessions: The role of sentiment. Journal of Banking and Finance, 2014, 49, 459-468.	2.9	81
4	The risk-return trade-off in human capital investment. Labour Economics, 2007, 14, 971-986.	1.7	58
5	Integration of European bond markets. Journal of Banking and Finance, 2014, 42, 191-198.	2.9	51
6	Quantiles of the realized stockâ€“bond correlation and links to the macroeconomy. Journal of Empirical Finance, 2014, 28, 321-331.	1.8	42
7	UNDERSTANDING THE EFFECTS OF MARRIAGE AND DIVORCE ON FINANCIAL INVESTMENTS: THE ROLE OF BACKGROUND RISK SHARING. Economic Inquiry, 2015, 53, 431-447.	1.8	31
8	Risk-return trade-off for European stock markets. International Review of Financial Analysis, 2016, 46, 84-103.	6.6	24
9	Multivariate term structure models with level and heteroskedasticity effects. Journal of Banking and Finance, 2005, 29, 1037-1057.	2.9	21
10	Negative house price co-movements and US recessions. Regional Science and Urban Economics, 2019, 77, 382-394.	2.6	14
11	Regime switching in the yield curve. Journal of Futures Markets, 2004, 24, 315-336.	1.8	11
12	Predicting bond betas using macro-finance variables. Finance Research Letters, 2019, 29, 193-199.	6.7	10
13	Level-ARCH short rate models with regime switching: Bivariate modeling of US and European short rates. International Review of Financial Analysis, 2008, 17, 925-948.	6.6	6
14	Flight-to-safety and the risk-return trade-off: European evidence. Finance Research Letters, 2020, 35, 101294.	6.7	6
15	Quantile Riskâ€“Return Trade-Off. Journal of Risk and Financial Management, 2021, 14, 249.	2.3	6
16	Classifying returns as extreme: European stock and bond markets. International Review of Financial Analysis, 2014, 34, 1-4.	6.6	5
17	The economic value of VIX ETPs. Journal of Empirical Finance, 2020, 58, 121-138.	1.8	5
18	Mutual fund selection for realistically short samples. Journal of Empirical Finance, 2020, 55, 218-240.	1.8	3

#	Article	IF	Citations
19	Idiosyncratic volatility puzzle: influence of macro-finance factors. Review of Quantitative Finance and Accounting, 2019, 52, 381-401.	1.6	2
20	Flight to Safety from European Stock Markets. SSRN Electronic Journal, 0, , .	0.4	1
21	Metro Area Common House Price Declines and US Recessions. SSRN Electronic Journal, 0, , .	0.4	0