Willem Fc Verschoor

List of Publications by Year
in descending order

24 papers	966 citations	687363 13 h-index	610901 24 g-index
24 all docs	24 docs citations	24 times ranked	392 citing authors

#	Article	IF	Citations
1	Further evidence on exchange rate expectations. Journal of International Money and Finance, 1993, 12, 78-98.	2.5	103
2	Foreign exchange risk exposure: Survey and suggestions. Journal of Multinational Financial Management, 2006, 16, 385-410.	2.3	90
3	Stochastic trends and jumps in EMS exchange rates. Journal of International Money and Finance, 1994, 13, 699-727.	2.5	85
4	Behavioural heterogeneity and shift-contagion: Evidence from the Asian crisis. Journal of Economic Dynamics and Control, 2009, 33, 1929-1944.	1.6	78
5	Asymmetric foreign exchange risk exposure: Evidence from U.S. multinational firms. Journal of Empirical Finance, 2006, 13, 495-518.	1.8	76
6	Heterogeneity of agents and exchange rate dynamics: Evidence from the EMS. Journal of International Money and Finance, 2010, 29, 1652-1669.	2.5	75
7	FOREIGN EXCHANGE RATE EXPECTATIONS: SURVEY AND SYNTHESIS. Journal of Economic Surveys, 2008, 22, 140-165.	6.6	69
8	Explaining dispersion in foreign exchange expectations: A heterogeneous agent approach. Journal of Economic Dynamics and Control, 2012, 36, 719-735.	1.6	58
9	Carry trade and foreign exchange rate puzzles. European Economic Review, 2013, 60, 17-31.	2.3	57
10	Asian foreign exchange risk exposure. Journal of the Japanese and International Economies, 2007, 21, 16-37.	2.7	52
11	Dynamic expectation formation in the foreign exchange market. Journal of International Money and Finance, 2013, 37, 75-97.	2.5	51
12	Measuring common cyclical features during financial turmoil: Evidence of interdependence not contagion. Journal of International Money and Finance, 2005, 24, 1317-1334.	2.5	42
13	The Latin American exchange exposure of U.S. multinationals. Journal of Multinational Financial Management, 2008, 18, 112-130.	2.3	20
14	The Asian crisis exchange risk exposure of US multinationals. Managerial Finance, 2007, 33, 710-740.	1.2	15
15	Asian Exchange Rate Expectations. Journal of the Japanese and International Economies, 1993, 7, 57-77.	2.7	14
16	The effect of exchange rate variability on US shareholder wealth. Journal of Banking and Finance, 2009, 33, 1963-1972.	2.9	14
17	Time-variation in term premia: International survey-based evidence. Journal of International Money and Finance, 2011, 30, 605-622.	2.5	14
18	Exchange risk premia, expectations formation and â€œnewsâ€• in the Mexican peso/U.S. dollar forward exchange rate market. International Review of Financial Analysis, 2001, 10, 157-174.	6.6	10

#	Article	IF	Citations
19	Do foreign exchange fund managers behave like heterogeneous agents?. Quantitative Finance, 2013, 13, 1125-1134.	1.7	10
20	Further evidence on the rationality of interest rate expectations. Journal of International Financial Markets, Institutions and Money, 2008, 18, 438-448.	4.2	9
21	Scandinavian forward discount bias risk premia. Economics Letters, 2001, 73, 65-72.	1.9	8
22	Agreeing on disagreement: Heterogeneity or uncertainty?. Journal of Financial Markets, 2019, 44, 17-30.	1.3	8
23	EMS exchange rate expectations and time-varying risk premia. Economics Letters, 1998, 60, 351-355.	1.9	7
24	Asian interest expectations and exchange rate dynamics. Pacific-Basin Finance Journal, 1994, 2, 439-452.	3.9	1