

Bertrand Candelon

List of Publications by Year in descending order

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42
papers

1,776
citations

430874

18
h-index

345221

36
g-index

47
all docs

47
docs citations

47
times ranked

1125
citing authors

#	ARTICLE	IF	CITATIONS
1	Testing for short- and long-run causality: A frequency-domain approach. <i>Journal of Econometrics</i> , 2006, 132, 363-378.	6.5	616
2	On measuring synchronization of bulls and bears: The case of East Asia. <i>Journal of Banking and Finance</i> , 2008, 32, 1022-1035.	2.9	133
3	Evidence of interdependence and contagion using a frequency domain framework. <i>Emerging Markets Review</i> , 2009, 10, 140-150.	4.4	121
4	On the reliability of Chow-type tests for parameter constancy in multivariate dynamic models. <i>Economics Letters</i> , 2001, 73, 155-160.	1.9	92
5	Liberalisation and stock market co-movement between emerging economies. <i>Quantitative Finance</i> , 2011, 11, 299-312.	1.7	77
6	How to Evaluate an Early-Warning System: Toward a Unified Statistical Framework for Assessing Financial Crises Forecasting Methods. <i>IMF Economic Review</i> , 2012, 60, 75-113.	3.5	70
7	Backtesting Value-at-Risk: A GMM Duration-Based Test. <i>Journal of Financial Econometrics</i> , 2011, 9, 314-343.	1.5	68
8	A Nonparametric Test for Granger Causality in Distribution With Application to Financial Contagion. <i>Journal of Business and Economic Statistics</i> , 2016, 34, 240-253.	2.9	62
9	Fiscal policy in good and bad times. <i>Journal of Economic Dynamics and Control</i> , 2013, 37, 2679-2694.	1.6	59
10	A cautious note on the use of panel models to predict financial crises. <i>Economics Letters</i> , 2008, 101, 80-83.	1.9	54
11	Currency crisis early warning systems: Why they should be dynamic. <i>International Journal of Forecasting</i> , 2014, 30, 1016-1029.	6.5	52
12	Measuring common cyclical features during financial turmoil: Evidence of interdependence not contagion. <i>Journal of International Money and Finance</i> , 2005, 24, 1317-1334.	2.5	42
13	Detecting contagion in a multivariate time series system: An application to sovereign bond markets in Europe. <i>Journal of Banking and Finance</i> , 2015, 59, 1-13.	2.9	42
14	Testing for Granger causality in distribution tails: An application to oil markets integration. <i>Economic Modelling</i> , 2013, 31, 276-285.	3.8	36
15	Banking and Debt Crises in Europe: The Dangerous Liaisons?. <i>De Economist</i> , 2010, 158, 81-99.	1.4	27
16	Testing for multiple regimes in the tail behavior of emerging currency returns. <i>Journal of International Money and Finance</i> , 2006, 25, 1187-1205.	2.5	26
17	Assessing a Perfect European Optimum Currency Area: A Common Cycles Approach. <i>Empirica</i> , 2000, 27, 115-132.	1.8	22
18	TESTING FOR ASSET MARKET LINKAGES: A NEW APPROACH BASED ON TIME-VARYING COPULAS. <i>Pacific Economic Review</i> , 2010, 15, 364-384.	1.4	20

#	ARTICLE	IF	CITATIONS
19	Taming financial development to reduce crises. <i>Emerging Markets Review</i> , 2019, 40, 100618.	4.4	20
20	Long-term asset tail risks in developed and emerging markets. <i>Journal of Banking and Finance</i> , 2013, 37, 1832-1844.	2.9	17
21	Fractional integration and business cycle features. <i>Empirical Economics</i> , 2004, 29, 343-359.	3.0	14
22	The post-crises output growth effects in a globalized economy. <i>International Economics</i> , 2020, 161, 139-158.	3.1	13
23	Multivariate Business Cycle Synchronization in Small Samples*. <i>Oxford Bulletin of Economics and Statistics</i> , 2009, 71, 715-737.	1.7	12
24	Revisiting the new normal hypothesis. <i>Journal of International Money and Finance</i> , 2016, 66, 5-31.	2.5	11
25	On the importance of indirect banking vulnerabilities in the Eurozone. <i>Journal of Banking and Finance</i> , 2013, 37, 5007-5024.	2.9	10
26	Banking Sector Fragility and the Transmission of Currency Crises. <i>Open Economies Review</i> , 2010, 21, 263-292.	1.6	8
27	Multivariate Dynamic Probit Models: An Application to Financial Crises Mutation. <i>Advances in Econometrics</i> , 2013, , 395-427.	0.3	7
28	HIERARCHICAL ORGANIZATION AND PERFORMANCE INEQUALITY: EVIDENCE FROM PROFESSIONAL CYCLING. <i>International Economic Review</i> , 2015, 56, 1207-1236.	1.3	7
29	Does knowledge spill over across borders and technology regimes?. <i>Journal of Productivity Analysis</i> , 2016, 46, 63-82.	1.6	7
30	Is There a Common European Business Cycle?. <i>Quarterly Journal of Economic Research</i> , 2001, 70, 331-338.	0.1	7
31	Testing for Parameter Stability in Dynamic Models across Frequencies*. <i>Oxford Bulletin of Economics and Statistics</i> , 2006, 68, 741-760.	1.7	6
32	On finite sample properties of the tests of robinson (1994) for fractional integration. <i>Journal of Statistical Computation and Simulation</i> , 2003, 73, 445-464.	1.2	3
33	INTRODUCTION TO THE SPECIAL ISSUE OF PACIFIC ECONOMIC REVIEW ON CONTAGION. <i>Pacific Economic Review</i> , 2010, 15, 336-339.	1.4	3
34	Chapter 2 Linkages between Stock Market Fluctuations and Business Cycles in Asia. <i>Frontiers of Economics and Globalization</i> , 2011, , 23-51.	0.3	3
35	Multivariate Dynamic Probit Models: An Application to Financial Crises Mutation. <i>Advances in Econometrics</i> , 2014, , 395-427.	0.3	1
36	Long-Term Asset Tail Risk in Developed and Emerging Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1

#	ARTICLE	IF	CITATIONS
37	Fragmentation in the European Monetary Union: Is it really over?. Journal of International Money and Finance, 2022, 122, 102545.	2.5	1
38	Testing for short-run threshold effects in a vector error-correction framework: a reappraisal of the stability of the US money demand. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, 355-376.	0.3	0
39	Testing for Parameter Stability in Dynamic Models Across Frequencies. SSRN Electronic Journal, 0, , .	0.4	0
40	Are there Spillover Effects From Munis?. IMF Working Papers, 2011, 11, 1.	1.1	0
41	Developed and Emerging Equity Market Tail Risk: Is it Constant?. , 2014, , 241-270.		0
42	Contagion sur le marché des obligations municipales américaines: une leçon pour l'Europe?. Revue Economique, 2017, Vol. 68, 211-227.	0.3	0