Bertrand Candelon

List of Publications by Year
in descending order

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	Fragmentation in the European Monetary Union: Is it really over?. Journal of International Money and Finance, 2022, 122, 102545.	2.5	1
2	The post-crises output growth effects in a globalized economy. International Economics, 2020, 161, 139-158.	3.1	13
3	Taming financial development to reduce crises. Emerging Markets Review, 2019, 40, 100618.	4.4	20
4	Contagion sur le marchÃ© des obligations municipales amÃ©ricainesÂ: une leÃ§on pour lâ€™EuropeÂ?. Revue Economique, 2017, Vol. 68, 211-227.	0.3	0
5	Revisiting the new normal hypothesis. Journal of International Money and Finance, 2016, 66, 5-31.	2.5	11
6	Does knowledge spill over across borders and technology regimes?. Journal of Productivity Analysis, 2016, 46, 63-82.	1.6	7
7	A Nonparametric Test for Granger Causality in Distribution With Application to Financial Contagion. Journal of Business and Economic Statistics, 2016, 34, 240-253.	2.9	62
8	HIERARCHICAL ORGANIZATION AND PERFORMANCE INEQUALITY: EVIDENCE FROM PROFESSIONAL CYCLING. International Economic Review, 2015, 56, 1207-1236.	1.3	7
9	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
10	Detecting contagion in a multivariate time series system: An application to sovereign bond markets in Europe. Journal of Banking and Finance, 2015, 59, 1-13.	2.9	42
11	Currency crisis early warning systems: Why they should be dynamic. International Journal of Forecasting, 2014, 30, 1016-1029.	6.5	52
12	Multivariate Dynamic Probit Models: An Application to Financial Crises Mutation. Advances in Econometrics, 2014, , 395-427.	0.3	1
13	Developed and Emerging Equity Market Tail Risk: Is it Constant?. , 2014, , 241-270.		0
14	Testing for Granger causality in distribution tails: An application to oil markets integration. Economic Modelling, 2013, 31, 276-285.	3.8	36
15	Long-term asset tail risks in developed and emerging markets. Journal of Banking and Finance, 2013, 37, 1832-1844.	2.9	17
16	Fiscal policy in good and bad times. Journal of Economic Dynamics and Control, 2013, 37, 2679-2694.	1.6	59
17	On the importance of indirect banking vulnerabilities in the Eurozone. Journal of Banking and Finance, 2013, 37, 5007-5024.	2.9	10
18	Multivariate Dynamic Probit Models: An Application to Financial Crises Mutation. Advances in Econometrics, 2013, , 395-427.	0.3	7

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19	How to Evaluate an Early-Warning System: Toward a Unified Statistical Framework for Assessing Financial Crises Forecasting Methods. IMF Economic Review, 2012, 60, 75-113.	3.5	70
20	Liberalisation and stock market co-movement between emerging economies. Quantitative Finance, 2011, 11, 299-312.	1.7	77
21	Backtesting Value-at-Risk: A GMM Duration-Based Test. Journal of Financial Econometrics, 2011, 9, 314-343.	1.5	68
22	Chapter 2 Linkages between Stock Market Fluctuations and Business Cycles in Asia. Frontiers of Economics and Globalization, 2011, , 23-51.	0.3	3
23	Are there Spillover Effects From Munis?. IMF Working Papers, 2011, 11, 1.	1.1	0
24	Banking Sector Fragility and the Transmission of Currency Crises. Open Economies Review, 2010, 21, 263-292.	1.6	8
25	Banking and Debt Crises in Europe: The Dangerous Liaisons?. De Economist, 2010, 158, 81-99.	1.4	27
26	INTRODUCTION TO THE SPECIAL ISSUE OF PACIFIC ECONOMIC REVIEW ON CONTAGION. Pacific Economic Review, 2010, 15, 336-339.	1.4	3
27	TESTING FOR ASSET MARKET LINKAGES: A NEW APPROACH BASED ON TIME-VARYING COPULAS. Pacific Economic Review, 2010, 15, 364-384.	1.4	20
28	Multivariate Business Cycle Synchronization in Small Samples*. Oxford Bulletin of Economics and Statistics, 2009, 71, 715-737.	1.7	12
29	Evidence of interdependence and contagion using a frequency domain framework. Emerging Markets Review, 2009, 10, 140-150.	4.4	121
30	On measuring synchronization of bulls and bears: The case of East Asia. Journal of Banking and Finance, 2008, 32, 1022-1035.	2.9	133
31	A cautious note on the use of panel models to predict financial crises. Economics Letters, 2008, 101, 80-83.	1.9	54
32	Testing for multiple regimes in the tail behavior of emerging currency returns. Journal of International Money and Finance, 2006, 25, 1187-1205.	2.5	26
33	Testing for Parameter Stability in Dynamic Models across Frequencies*. Oxford Bulletin of Economics and Statistics, 2006, 68, 741-760.	1.7	6
34	Testing for short- and long-run causality: A frequency-domain approach. Journal of Econometrics, 2006, 132, 363-378.	6.5	616
35	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
36	Fractional integration and business cycle features. Empirical Economics, 2004, 29, 343-359.	3.0	14

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37	On finite sample properties of the tests of robinson (1994) for fractional integration. Journal of Statistical Computation and Simulation, 2003, 73, 445-464.	1.2	3
38	On the reliability of Chow-type tests for parameter constancy in multivariate dynamic models. Economics Letters, 2001, 73, 155-160.	1.9	92
39	Is There a Common European Business Cycle?. Quarterly Journal of Economic Research, 2001, 70, 331-338.	0.1	7
40	Assessing a Perfect European Optimum Currency Area: A Common Cycles Approach. Empirica, 2000, 27, 115-132.	1.8	22
41	Testing for Parameter Stability in Dynamic Models Across Frequencies. SSRN Electronic Journal, 0, , .	0.4	0
42	Long-Term Asset Tail Risk in Developed and Emerging Markets. SSRN Electronic Journal, 0, , .	0.4	1