David Allen

List of Publications by Year
in descending order

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90 papers	903 citations	516710 16 h-index	580821 25 g-index
93 all docs	93 docs citations	93 times ranked	656 citing authors

#	Article	IF	Citations
1	Multivariate GARCH hedge ratios and hedging effectiveness in Australian futures markets. Accounting and Finance, 2005, 45, 301-321.	3.2	64
2	Finite sample properties of the QMLE for the Log-ACD model: Application to Australian stocks. Journal of Econometrics, 2008, 147, 163-185.	6.5	49
3	Volatility spillovers from the Chinese stock market to economic neighbours. Mathematics and Computers in Simulation, 2013, 94, 238-257.	4.4	43
4	A hidden Markov chain model for the term structure of bond credit risk spreads. International Review of Financial Analysis, 2002, 11, 311-329.	6.6	42
5	Daily market news sentiment and stock prices. Applied Economics, 2019, 51, 3212-3235.	2.2	40
6	Investigating other leading indicators influencing Australian domestic tourism demand. Mathematics and Computers in Simulation, 2011, 81, 1365-1374.	4.4	37
7	Optimal planning of an emergency ambulance service. Socio-Economic Planning Sciences, 1969, 3, 95-101.	5.0	34
8	The fluctuating default risk of Australian banks. Australian Journal of Management, 2012, 37, 297-325.	2.2	33
9	Extreme market risk and extreme value theory. Mathematics and Computers in Simulation, 2013, 94, 310-328.	4.4	32
10	EVT and tail-risk modelling: Evidence from market indices and volatility series. North American Journal of Economics and Finance, 2013, 26, 355-369.	3.5	30
11	Fake news and indifference to scientific fact: President Trumpâ€™s confused tweets on global warming, climate change and weather. Scientometrics, 2018, 117, 625-629.	3.0	26
12	Comparison of alternative ACD models via density and interval forecasts: Evidence from the Australian stock market. Mathematics and Computers in Simulation, 2009, 79, 2535-2555.	4.4	24
13	The Global Financial Crisis: some attributes and responses. Accounting and Finance, 2012, 52, 1-7.	3.2	23
14	Transitional credit modelling and its relationship to market value at risk: an Australian sectoral perspective. Accounting and Finance, 2009, 49, 425-444.	3.2	22
15	Australian canola germplasm differs in nitrogen and sulfur efficiency. Australian Journal of Agricultural Research, 2008, 59, 167.	1.5	21
16	Financial dependence analysis: applications of vine copulas. Statistica Neerlandica, 2013, 67, 403-435.	1.6	20
17	An entropy-based analysis of the relationship between the DOW JONES Index and the TRNA Sentiment series. Applied Economics, 2017, 49, 677-692.	2.2	19
18	Volatility spillover and multivariate volatility impulse response analysis of GFC news events. Applied Economics, 2017, 49, 3246-3262.	2.2	19

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19	A cointegration analysis of agricultural, energy and bio-fuel spot, and futures prices. Applied Economics, 2018, 50, 804-823.	2.2	19
20	Risk Measurement and Risk Modelling Using Applications of Vine Copulas. Sustainability, 2017, 9, 1762.	3.2	18
21	Modelling interstate tourism demand in Australia: A cointegration approach. Mathematics and Computers in Simulation, 2009, 79, 2733-2740.	4.4	17
22	Volatility Spillovers from Australia's major trading partners across the GFC. International Review of Economics and Finance, 2017, 47, 159-175.	4.5	15
23	Beyond reasonable doubt: multiple tail risk measures applied to European industries. Applied Economics Letters, 2012, 19, 671-676.	1.8	14
24	Estimating and simulating Weibull models of risk or price durations: An application to ACD models. North American Journal of Economics and Finance, 2013, 25, 214-225.	3.5	13
25	Efficient modelling and forecasting with range based volatility models and its application. North American Journal of Economics and Finance, 2017, 42, 448-460.	3.5	12
26	The suitability of a monetary union in East Asia: What does the cointegration approach tell?. Mathematics and Computers in Simulation, 2009, 79, 2927-2937.	4.4	11
27	Nonlinear Time Series and Neural-Network Models of Exchange Rates between the US Dollar and Major Currencies. Risks, 2016, 4, 7.	2.4	11
28	Generalized Correlation Measures of Causality and Forecasts of the VIX Using Non-Linear Models. Sustainability, 2018, 10, 2695.	3.2	11
29	A Nonlinear Autoregressive Distributed Lag (NARDL) Analysis of the FTSE and S&P500 Indexes. Risks, 2021, 9, 195.	2.4	11
30	Cryptocurrencies, Diversification and the COVID-19 Pandemic. Journal of Risk and Financial Management, 2022, 15, 103.	2.3	11
31	Down-Side Risk Metrics as Portfolio Diversification Strategies across the Global Financial Crisis. Journal of Risk and Financial Management, 2016, 9, 6.	2.3	10
32	A Nonlinear Autoregressive Distributed Lag (NARDL) Analysis of West Texas Intermediate Oil Prices and the DOW JONES Index. Energies, 2020, 13, 4011.	3.1	10
33	Asset Pricing, the Famaâ€"French Factor Model and the Implications of Quantile-Regression Analysis. , 2011, , 176-193.		10
34	Stripping Coupons with Linear Programming. Journal of Fixed Income, 2000, 10, 80-87.	0.5	9
35	A Non-Parametric and Entropy Based Analysis of the Relationship between the VIX and S&P 500. Journal of Risk and Financial Management, 2013, 6, 6-30.	2.3	7
36	Machine News and Volatility. , 2015, , 327-344.		6

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37	President Trump Tweets Supreme Leader Kim Jong-Un on Nuclear Weapons: A Comparison with Climate Change â€. Sustainability, 2018, 10, 2310.	3.2	6
38	Analysing the return distributions of Australian stocks: the CAPM, factor models and quantile regressions. Global Business and Economics Review, 2013, 15, 88.	0.1	5
39	Return-Volatility Relationship: Insights from Linear and Non-Linear Quantile Regression. SSRN Electronic Journal, 0, , .	0.4	5
40	Semiparametric Autoregressive Conditional Duration Model: Theory and Practice. Econometric Reviews, 2015, 34, 849-881.	1.1	5
41	A comparison of non-Gaussian VaR estimation and portfolio construction techniques. Journal of Empirical Finance, 2020, 58, 356-368.	1.8	5
42	Drawbacks in the 3-Factor Approach of Fama and French (2018). Annals of Financial Economics, 2023, 18, .	1.4	5
43	The efficient modelling of high frequency transaction data: A new application of estimating functions in financial economics. Economics Letters, 2013, 120, 117-122.	1.9	4
44	Theoretical and Empirical Differences between Diagonal and Full BEKK for Risk Management. Energies, 2018, 11, 1627.	3.1	4
45	Risk Analysis and Portfolio Modelling. Journal of Risk and Financial Management, 2019, 12, 154.	2.3	4
46	A note on put-call parity and the market efficiency of the London traded options market. Managerial and Decision Economics, 1984, 5, 85-90.	2.5	3
47	Econometric modelling in finance and risk management: An overview. Journal of Econometrics, 2008, 147, 1-4.	6.5	3
48	Modelling and managing financial risk: An overview. Mathematics and Computers in Simulation, 2009, 79, 2521-2524.	4.4	3
49	YET ANOTHER ACD MODEL: THE AUTOREGRESSIVE CONDITIONAL DIRECTIONAL DURATION (ACDD) MODEL. Annals of Financial Economics, 2014, 09, 1450004.	1.4	3
50	NON-PARAMETRIC MULTIPLE CHANGE POINT ANALYSIS OF THE GLOBAL FINANCIAL CRISIS. Annals of Financial Economics, 2018, 13, 1850008.	1.4	3
51	Stochastic Volatility and GARCH: Do Squared End-of-Day Returns Provide Similar Information?. Journal of Risk and Financial Management, 2020, 13, 202.	2.3	3
52	â€œGeneralized Measures of Correlation for Asymmetry, Nonlinearity, and Beyondâ€: Some Antecedents on Causality. Journal of the American Statistical Association, 2022, 117, 214-224.	3.1	3
53	Nonparametric Multiple Change Point Analysis of the Global Financial Crisis. SSRN Electronic Journal, 0, , .	0.4	3
54	The Determinants of Capital Structure: Empirical evidence from Thai Banks. Information Management and Business Review, 2013, 5, 401-410.	0.1	3

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55	A Panel-Based Quantile Regression Analysis of Funds ofÂHedge Funds. , 2013, , 261-272.		3
56	Monte Carlo option pricing with asymmetric realized volatility dynamics. Mathematics and Computers in Simulation, 2011, 81, 1247-1256.	4.4	2
57	A CLOSER LOOK AT THE CHARACTERISTICS OF STOCK HOLDINGS OF FOREIGN AND LOCAL INVESTORS IN THE INDONESIAN STOCK EXCHANGE (IDX). Annals of Financial Economics, 2013, 08, 1350002.	1.4	2
58	Asymmetric Realized Volatility Risk. Journal of Risk and Financial Management, 2014, 7, 80-109.	2.3	2
59	Tail dependence analysis of stock markets using extreme value theory. Applied Economics, 2017, 49, 4588-4599.	2.2	2
60	Modelling and Forecasting Stock Price Movements with Serially Dependent Determinants. Risks, 2018, 6, 52.	2.4	2
61	Fake News and Propaganda: Trumpâ€™s Democratic America and Hitlerâ€™s National Socialist (Nazi) Germany. Sustainability, 2019, 11, 5181.	3.2	2
62	Do We Need Stochastic Volatility and Generalised Autoregressive Conditional Heteroscedasticity? Comparing Squared End-Of-Day Returns on FTSE. Risks, 2020, 8, 12.	2.4	2
63	Fake News and Indifference to Truth: Dissecting Tweets and State of the Union Addresses by Presidents Obama and Trump. SSRN Electronic Journal, 0, , .	0.4	2
64	A Quantile Monte Carlo Approach to Measuring Extreme Credit Risk. SSRN Electronic Journal, 0, , .	0.4	2
65	Theoretical and Empirical Differences between Diagonal and Full BEKK for Risk Management. SSRN Electronic Journal, 0, , .	0.4	2
66	Trumpâ€™s COVID-19 tweets and Dr. Fauciâ€™s emails. Scientometrics, 2022, 127, 1643-1655.	3.0	2
67	Some statistical models for durations and an application to News Corporation stock prices. Mathematics and Computers in Simulation, 2005, 68, 545-552.	4.4	1
68	Empirical performance of affine option pricing models: evidence from the Australian index options market. Applied Financial Economics, 2010, 20, 501-514.	0.5	1
69	Fake News and Indifference to Truth: Dissecting Tweets and State of the Union Addresses by Presidents Obama and Trump. SSRN Electronic Journal, 2018, , .	0.4	1
70	Fake News and Propaganda: Trump's Democratic America and Hitler's National Socialist (Nazi) Germany. SSRN Electronic Journal, 2019, , .	0.4	1
71	Intraday Volatility Forecast in Australian Equity Market. SSRN Electronic Journal, 0, , .	0.4	1
72	Cointegrated Dynamics for a Generalized Long Memory Process: Application to Interest Rates. Journal of Time Series Econometrics, 2020, 12, .	0.4	1

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73	Measuring and modelling risk. Global Business and Economics Review, 2009, 11, 199.	0.1	0
74	THE CONTRIBUTION OF FOREIGN INVESTORS TO PRICE DISCOVERY IN THE INDONESIAN STOCK EXCHANGE. Annals of Financial Economics, 2013, 08, 1350008.	1.4	0
75	Multivariate Financial Dependence Analysis of Asian Markets Using Vine Copulas. SSRN Electronic Journal, 2014, , .	0.4	0
76	Nonparametric Multiple Change-Point Analysis of the Responses of Asian Markets to the Global Financial Crisis. , 2014, , 267-284.		0
77	Optimising a Mining Portfolio Using CVaR. SSRN Electronic Journal, 0, , .	0.4	0
78	Canada and Australia. , 2013, , 515-524.		0
79	South African Regulatory Reforms of Funds of Hedge Funds. , 2013, , 525-536.		0
80	Due Diligence. , 2013, , 41-52.		0
81	Understanding the Regulation Impact. , 2013, , 503-514.		0
82	Modelling and Forecasting Intraday Market Risk with Application to Stock Indices. SSRN Electronic Journal, 0, , .	0.4	0
83	Volatility Spillovers from Australia's Major Trading Partners Across the GFC. SSRN Electronic Journal, 0, , .	0.4	0
84	A Multi-Criteria Portfolio Analysis of Hedge Fund Strategies. SSRN Electronic Journal, 0, , .	0.4	0
85	A Cointegration Analysis of Agricultural, Energy and Bio-Fuel Spot and Futures Prices. SSRN Electronic Journal, 0, , .	0.4	0
86	Practical Aspects of R in Finance, Management Information, and Decision Sciences. SSRN Electronic Journal, 0, , .	0.4	0
87	R in Finance and Economics. , 2017, , .		0
88	Generalized Correlation Measures of Causality and Forecasts of the VIX Using Non-Linear Models. SSRN Electronic Journal, 0, , .	0.4	0
89	Fake News and Indifference to Truth: Dissecting Tweets and State of the Union Addresses by Presidents Obama and Trump. SSRN Electronic Journal, 0, , .	0.4	0
90	Currency Spillover Effects between the US Dollar and Some Major Currencies and Exchange Rate Forecasts Based on Neural Nets. , 2019, , 199-220.		0