David Allen

List of Publications by Year
in descending order

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	Drawbacks in the 3-Factor Approach of Fama and French (2018). Annals of Financial Economics, 2023, 18, .	1.4	5
2	"Generalized Measures of Correlation for Asymmetry, Nonlinearity, and Beyond" Some Antecedents on Causality. Journal of the American Statistical Association, 2022, 117, 214-224.	3.1	3
3	Trump's COVID-19 tweets and Dr. Fauci's emails. Scientometrics, 2022, 127, 1643-1655.	3.0	2
4	Cryptocurrencies, Diversification and the COVID-19 Pandemic. Journal of Risk and Financial Management, 2022, 15, 103.	2.3	11
5	A Nonlinear Autoregressive Distributed Lag (NARDL) Analysis of the FTSE and S&P500 Indexes. Risks, 2021, 9, 195.	2.4	11
6	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
7	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
8	A comparison of non-Gaussian VaR estimation and portfolio construction techniques. Journal of Empirical Finance, 2020, 58, 356-368.	1.8	5
9	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
10	Cointegrated Dynamics for a Generalized Long Memory Process: Application to Interest Rates. Journal of Time Series Econometrics, 2020, 12, .	0.4	1
11	Fake News and Propaganda: Trump's Democratic America and Hitler's National Socialist (Nazi) Germany. SSRN Electronic Journal, 2019, , .	0.4	1
12	Risk Analysis and Portfolio Modelling. Journal of Risk and Financial Management, 2019, 12, 154.	2.3	4
13	Fake News and Propaganda: Trump's Democratic America and Hitler's National Socialist (Nazi) Germany. Sustainability, 2019, 11, 5181.	3.2	2
14	Daily market news sentiment and stock prices. Applied Economics, 2019, 51, 3212-3235.	2.2	40
15	Currency Spillover Effects between the US Dollar and Some Major Currencies and Exchange Rate Forecasts Based on Neural Nets. , 2019, , 199-220.		0
16	A cointegration analysis of agricultural, energy and bio-fuel spot, and futures prices. Applied Economics, 2018, 50, 804-823.	2.2	19
17	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
18	Generalized Correlation Measures of Causality and Forecasts of the VIX Using Non-Linear Models. Sustainability, 2018, 10, 2695.	3.2	11

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19	NON-PARAMETRIC MULTIPLE CHANGE POINT ANALYSIS OF THE GLOBAL FINANCIAL CRISIS. Annals of Financial Economics, 2018, 13, 1850008.	1.4	3
20	President Trump Tweets Supreme Leader Kim Jong-Un on Nuclear Weapons: A Comparison with Climate Change â€. Sustainability, 2018, 10, 2310.	3.2	6
21	Theoretical and Empirical Differences between Diagonal and Full BEKK for Risk Management. Energies, 2018, 11, 1627.	3.1	4
22	Modelling and Forecasting Stock Price Movements with Serially Dependent Determinants. Risks, 2018, 6, 52.	2.4	2
23	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
24	Tail dependence analysis of stock markets using extreme value theory. Applied Economics, 2017, 49, 4588-4599.	2.2	2
25	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
26	Volatility spillover and multivariate volatility impulse response analysis of GFC news events. Applied Economics, 2017, 49, 3246-3262.	2.2	19
27	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
28	Volatility Spillovers from Australia's major trading partners across the GFC. International Review of Economics and Finance, 2017, 47, 159-175.	4.5	15
29	Risk Measurement and Risk Modelling Using Applications of Vine Copulas. Sustainability, 2017, 9, 1762.	3.2	18
30	R in Finance and Economics. , 2017, , .		0
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	Nonlinear Time Series and Neural-Network Models of Exchange Rates between the US Dollar and Major Currencies. Risks, 2016, 4, 7.	2.4	11
33	Machine News and Volatility. , 2015, , 327-344.		6
34	Semiparametric Autoregressive Conditional Duration Model: Theory and Practice. Econometric Reviews, 2015, 34, 849-881.	1.1	5
35	Asymmetric Realized Volatility Risk. Journal of Risk and Financial Management, 2014, 7, 80-109.	2.3	2
36	Multivariate Financial Dependence Analysis of Asian Markets Using Vine Copulas. SSRN Electronic Journal, 2014, , .	0.4	0

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37	YET ANOTHER ACD MODEL: THE AUTOREGRESSIVE CONDITIONAL DIRECTIONAL DURATION (ACDD) MODEL. Annals of Financial Economics, 2014, 09, 1450004.	1.4	3
38	Nonparametric Multiple Change-Point Analysis of the Responses of Asian Markets to the Global Financial Crisis. , 2014, , 267-284.		0
39	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
40	Extreme market risk and extreme value theory. Mathematics and Computers in Simulation, 2013, 94, 310-328.	4.4	32
41	Financial dependence analysis: applications of vine copulas. Statistica Neerlandica, 2013, 67, 403-435.	1.6	20
42	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
43	Volatility spillovers from the Chinese stock market to economic neighbours. Mathematics and Computers in Simulation, 2013, 94, 238-257.	4.4	43
44	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
45	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
46	THE CONTRIBUTION OF FOREIGN INVESTORS TO PRICE DISCOVERY IN THE INDONESIAN STOCK EXCHANGE. Annals of Financial Economics, 2013, 08, 1350008.	1.4	0
47	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
48	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
49	The Determinants of Capital Structure: Empirical evidence from Thai Banks. Information Management and Business Review, 2013, 5, 401-410.	0.1	3
50	A Panel-Based Quantile Regression Analysis of Funds ofÂHedge Funds. , 2013, , 261-272.		3
51	Canada and Australia. , 2013, , 515-524.		0
52	South African Regulatory Reforms of Funds of Hedge Funds. , 2013, , 525-536.		0
53	Due Diligence. , 2013, , 41-52.		0
54	Understanding the Regulation Impact. , 2013, , 503-514.		0

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55	The fluctuating default risk of Australian banks. Australian Journal of Management, 2012, 37, 297-325.	2.2	33
56	Beyond reasonable doubt: multiple tail risk measures applied to European industries. Applied Economics Letters, 2012, 19, 671-676.	1.8	14
57	The Global Financial Crisis: some attributes and responses. Accounting and Finance, 2012, 52, 1-7.	3.2	23
58	Monte Carlo option pricing with asymmetric realized volatility dynamics. Mathematics and Computers in Simulation, 2011, 81, 1247-1256.	4.4	2
59	Investigating other leading indicators influencing Australian domestic tourism demand. Mathematics and Computers in Simulation, 2011, 81, 1365-1374.	4.4	37
60	Asset Pricing, the Fama–French Factor Model and the Implications of Quantile-Regression Analysis. , 2011, , 176-193.		10
61	Empirical performance of affine option pricing models: evidence from the Australian index options market. Applied Financial Economics, 2010, 20, 501-514.	0.5	1
62	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
63	Modelling interstate tourism demand in Australia: A cointegration approach. Mathematics and Computers in Simulation, 2009, 79, 2733-2740.	4.4	17
64	Modelling and managing financial risk: An overview. Mathematics and Computers in Simulation, 2009, 79, 2521-2524.	4.4	3
65	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
66	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
67	Measuring and modelling risk. Global Business and Economics Review, 2009, 11, 199.	0.1	0
68	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
69	Econometric modelling in finance and risk management: An overview. Journal of Econometrics, 2008, 147, 1-4.	6.5	3
70	Australian canola germplasm differs in nitrogen and sulfur efficiency. Australian Journal of Agricultural Research, 2008, 59, 167.	1.5	21
71	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
72	Multivariate GARCH hedge ratios and hedging effectiveness in Australian futures markets. Accounting and Finance, 2005, 45, 301-321.	3.2	64

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73	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
74	Stripping Coupons with Linear Programming. Journal of Fixed Income, 2000, 10, 80-87.	0.5	9
75	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
76	Optimal planning of an emergency ambulance service. Socio-Economic Planning Sciences, 1969, 3, 95-101.	5.0	34
77	Return-Volatility Relationship: Insights from Linear and Non-Linear Quantile Regression. SSRN Electronic Journal, 0, , .	0.4	5
78	Nonparametric Multiple Change Point Analysis of the Global Financial Crisis. SSRN Electronic Journal, 0, , .	0.4	3
79	Intraday Volatility Forecast in Australian Equity Market. SSRN Electronic Journal, 0, , .	0.4	1
80	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
81	Optimising a Mining Portfolio Using CVaR. SSRN Electronic Journal, 0, , .	0.4	0
82	A Quantile Monte Carlo Approach to Measuring Extreme Credit Risk. SSRN Electronic Journal, 0, , .	0.4	2
83	Modelling and Forecasting Intraday Market Risk with Application to Stock Indices. SSRN Electronic Journal, 0, , .	0.4	0
84	Volatility Spillovers from Australia's Major Trading Partners Across the GFC. SSRN Electronic Journal, 0, , .	0.4	0
85	A Multi-Criteria Portfolio Analysis of Hedge Fund Strategies. SSRN Electronic Journal, 0, , .	0.4	0
86	A Cointegration Analysis of Agricultural, Energy and Bio-Fuel Spot and Futures Prices. SSRN Electronic Journal, 0, , .	0.4	0
87	Practical Aspects of R in Finance, Management Information, and Decision Sciences. SSRN Electronic Journal, 0, , .	0.4	0
88	Theoretical and Empirical Differences between Diagonal and Full BEKK for Risk Management. SSRN Electronic Journal, 0, , .	0.4	2
89	Generalized Correlation Measures of Causality and Forecasts of the VIX Using Non-Linear Models. SSRN Electronic Journal, 0, , .	0.4	0
90	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