Julien Chevallier

List of Publications by Year
in descending order

133 papers	4,067 citations	109321 35 h-index	144013 57 g-index
140 all docs	140 docs citations	140 times ranked	1849 citing authors

#	Article	IF	Citations
1	Price drivers and structural breaks in European carbon prices 2005â€“2007. Energy Policy, 2008, 36, 787-797.	8.8	494
2	Carbon futures and macroeconomic risk factors: A view from the EU ETS. Energy Economics, 2009, 31, 614-625.	12.1	286
3	A model of carbon price interactions with macroeconomic and energy dynamics. Energy Economics, 2011, 33, 1295-1312.	12.1	156
4	The effect of corruption on carbon dioxide emissions in APEC countries: A panel quantile regression analysis. Technological Forecasting and Social Change, 2016, 112, 220-227.	11.6	143
5	European Carbon Prices and Banking Restrictions: Evidence from Phase I (2005-2007). Energy Journal, 2009, 30, 51-80.	1.7	127
6	EUA and sCER phase II price drivers: Unveiling the reasons for the existence of the EUAâ€“sCER spread. Energy Policy, 2011, 39, 1056-1069.	8.8	105
7	â€œDe-financializationâ€•of commodities? Evidence from stock, crude oil and natural gas markets. Energy Economics, 2017, 68, 228-239.	12.1	102
8	Emissions Compliances and Carbon Prices under the EU ETS: A Country Specific Analysis of Industrial Sectors. Journal of Policy Modeling, 2009, 31, 446-462.	3.1	96
9	Detecting instability in the volatility of carbon prices. Energy Economics, 2011, 33, 99-110.	12.1	92
10	Can China achieve its carbon intensity target by 2020 while sustaining economic growth?. Ecological Economics, 2015, 119, 209-216.	5.7	92
11	Carbon Price Analysis Using Empirical Mode Decomposition. Computational Economics, 2015, 45, 195-206.	2.6	86
12	Risk aversion and institutional information disclosure on the European carbon market: A case-study of the 2006 compliance event. Energy Policy, 2009, 37, 15-28.	8.8	81
13	Hilbert Spectra and Empirical Mode Decomposition: A Multiscale Event Analysis Method to Detect the Impact of Economic Crises on the European Carbon Market. Computational Economics, 2018, 52, 105-121.	2.6	80
14	Forecasting world and regional aviation jet fuel demands to the mid-term (2025). Energy Policy, 2011, 39, 5147-5158.	8.8	73
15	Time-varying correlations in oil, gas and CO₂prices: an application using BEKK, CCC and DCC-MGARCH models. Applied Economics, 2012, 44, 4257-4274.	2.2	72
16	Achieving the carbon intensity target of China: A least squares support vector machine with mixture kernel function approach. Applied Energy, 2019, 233-234, 196-207.	10.1	70
17	Forecasting carbon price using a multiâ€objective least squares support vector machine with mixture kernels. Journal of Forecasting, 2022, 41, 100-117.	2.8	68
18	An Adaptive Multiscale Ensemble Learning Paradigm for Nonstationary and Nonlinear Energy Price Time Series Forecasting. Journal of Forecasting, 2016, 35, 633-651.	2.8	67

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19	Volatility spillovers in commodity markets. Applied Economics Letters, 2013, 20, 1211-1227.	1.8	62
20	Evaluating the carbon-macroeconomy relationship: Evidence from threshold vector error-correction and Markov-switching VAR models. Economic Modelling, 2011, 28, 2634-2656.	3.8	60
21	A conditional dependence approach to CO2-energy price relationships. Energy Economics, 2019, 81, 812-821.	12.1	59
22	Nonparametric modeling of carbon prices. Energy Economics, 2011, 33, 1267-1282.	12.1	55
23	Macroeconomics, finance, commodities: Interactions with carbon markets in a data-rich model. Economic Modelling, 2011, 28, 557-567.	3.8	54
24	Including intangible costs into the cost-of-illness approach: a method refinement illustrated based on the PM2.5 economic burden in China. European Journal of Health Economics, 2019, 20, 501-511.	2.8	54
25	Market fragmentation, liquidity measures and improvement perspectives from China's emissions trading scheme pilots. Energy Economics, 2018, 75, 249-260.	12.1	53
26	Mean-field limit of generalized Hawkes processes. Stochastic Processes and Their Applications, 2017, 127, 3870-3912.	0.9	51
27	On the realized volatility of the ECX CO2 emissions 2008 futures contract: distribution, dynamics and forecasting. Annals of Finance, 2011, 7, 1-29.	0.8	50
28	Carbon Leakage and Competitiveness of Cement and Steel Industries Under the EU ETS: Much Ado About Nothing. Energy Journal, 2016, 37, 109-136.	1.7	50
29	On the volatilityâ€“volume relationship in energy futures markets using intraday data. Energy Economics, 2012, 34, 1896-1909.	12.1	49
30	Leverage vs. feedback: Which Effect drives the oil market?. Finance Research Letters, 2013, 10, 131-141.	6.7	48
31	Options introduction and volatility in the EU ETS. Resources and Energy Economics, 2011, 33, 855-880.	2.5	44
32	Microscopic approach of a time elapsed neural model. Mathematical Models and Methods in Applied Sciences, 2015, 25, 2669-2719.	3.3	43
33	Dynamic multiscale interactions between European carbon and electricity markets during 2005â€“2016. Energy Policy, 2017, 107, 309-322.	8.8	43
34	BANKING AND BORROWING IN THE EU ETS: A REVIEW OF ECONOMIC MODELLING, CURRENT PROVISIONS AND PROSPECTS FOR FUTURE DESIGN. Journal of Economic Surveys, 2012, 26, 157-176.	6.6	41
35	Allocating provincial <scp>CO</scp>₂ quotas for the Chinese national carbon program. Australian Journal of Agricultural and Resource Economics, 2018, 62, 457-479.	2.6	41
36	On the road to China's 2020 carbon intensity target from the perspective of â€œdouble controlâ€• Energy Policy, 2018, 119, 377-387.	8.8	40

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37	Will technological progress be sufficient to stabilize CO2 emissions from air transport in the mid-term?. Transportation Research, Part D: Transport and Environment, 2013, 18, 91-96.	6.8	35
38	Impacts of the ecological footprint on sustainable development: Evidence from China. Journal of Cleaner Production, 2022, 352, 131472.	9.3	35
39	Global economic policy uncertainty and gold futures market volatility: Evidence from Markov regimeâ€switching GARCHâ€MIDAS models. Journal of Forecasting, 2021, 40, 1070-1085.	2.8	34
40	Modelling risk premia in CO2 allowances spot and futures prices. Economic Modelling, 2010, 27, 717-729.	3.8	32
41	Volatility returns with vengeance: Financial markets vs. commodities. Research in International Business and Finance, 2015, 33, 334-354.	5.9	32
42	Convolutional neural network forecasting of European Union allowances futures using a novel unconstrained transformation method. Energy Economics, 2022, 110, 106049.	12.1	29
43	Modelling the dynamics of European carbon futures price: A Zipf analysis. Economic Modelling, 2014, 38, 372-380.	3.8	27
44	Examining the Factors Affecting Air Pollution Emission Growth in China. Environmental Modeling and Assessment, 2018, 23, 389-400.	2.2	27
45	COVID-19 Pandemic and Financial Contagion. Journal of Risk and Financial Management, 2020, 13, 309.	2.3	27
46	Examining the structural changes of European carbon futures price 2005â€“2012. Applied Economics Letters, 2015, 22, 335-342.	1.8	25
47	Twenty years of jumps in commodity markets. International Review of Applied Economics, 2014, 28, 64-82.	2.2	24
48	Measuring the risk of European carbon market: an empirical mode decomposition-based value at risk approach. Annals of Operations Research, 2019, 281, 373-395.	4.1	24
49	Econometric Analysis of Carbon Markets. , 2012, , .		23
50	Crossâ€market spillovers with â€˜volatility surpriseâ€™. Review of Financial Economics, 2014, 23, 194-207.	1.1	22
51	The EU Emissions Trading Scheme: Disentangling the Effects of Industrial Production and CO2 Emissions on Carbon Prices. SSRN Electronic Journal, 2008, , .	0.4	21
52	Carbon Price Drivers. International Journal of Applied Logistics, 2013, 4, 1-7.	0.7	20
53	Volatility equicorrelation: A cross-market perspective. Economics Letters, 2014, 122, 289-295.	1.9	19
54	Energy risk management with carbon assets. International Journal of Global Energy Issues, 2009, 32, 328.	0.4	18

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55	On the Stochastic Properties of Carbon Futures Prices. Environmental and Resource Economics, 2014, 58, 127-153.	3.2	18
56	Commodity markets through the business cycle. Quantitative Finance, 2014, 14, 1597-1618.	1.7	18
57	Pricing and Forecasting Carbon Markets. , 2017, , .		17
58	Global imbalances, cross-market linkages, and the financial crisis: A multivariate Markov-switching analysis. Economic Modelling, 2012, 29, 943-973.	3.8	16
59	Variance risk-premia in CO2 markets. Economic Modelling, 2013, 31, 598-605.	3.8	14
60	COVID-19 Outbreak and CO2 Emissions: Macro-Financial Linkages. Journal of Risk and Financial Management, 2021, 14, 12.	2.3	13
61	A cross-volatility index for hedging the country risk. Journal of International Financial Markets, Institutions and Money, 2015, 38, 25-41.	4.2	12
62	Estimation of LÃ©vy-driven Ornsteinâ€“Uhlenbeck processes: application to modeling of $$hbox {CO}_2$$ CO 2 and fuel-switching. Annals of Operations Research, 2017, 255, 169-197.	4.1	11
63	Dynamic Spillovers between Gulf Cooperation Councilâ€™s Stocks, VIX, Oil and Gold Volatility Indices. Journal of Risk and Financial Management, 2020, 13, 69.	2.3	11
64	Forecasting Inflection Points: Hybrid Methods with Multiscale Machine Learning Algorithms. Computational Economics, 2021, 57, 537-575.	2.6	11
65	The impact of Australian ETS news on wholesale spot electricity prices: An exploratory analysis. Energy Policy, 2010, 38, 3910-3921.	8.8	10
66	The EUA-sCER Spread: Compliance Strategies and Arbitrage in the European Carbon Market. SSRN Electronic Journal, 0, , .	0.4	10
67	Detecting jumps and regime switches in international stock markets returns. Applied Economics Letters, 2015, 22, 1011-1019.	1.8	10
68	Spikes and crashes in the oil market. Research in International Business and Finance, 2016, 36, 615-623.	5.9	10
69	Is It Possible to Forecast the Price of Bitcoin?. Forecasting, 2021, 3, 377-420.	2.8	10
70	Jump-robust estimation of realized volatility in the EU Emission Trading Scheme. Journal of Energy Markets, 2010, 3, 49-67.	0.1	10
71	Investigating the leverage effect in commodity markets with a recursive estimation approach. Research in International Business and Finance, 2017, 39, 763-778.	5.9	9
72	Enriching the VaR framework to EEMD with an application to the European carbon market. International Journal of Finance and Economics, 2018, 23, 315-328.	3.5	9

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73	Carbon Price Drivers: An Updated Literature Review. SSRN Electronic Journal, 2011, , .	0.4	8
74	The Clean Development Mechanism. , 2012, , 105-145.		8
75	Bootstrap rolling-window Granger causality dynamics between momentum and sentiment: implications for investors. Annals of Finance, 2022, 18, 267-283.	0.8	8
76	On the estimation of regime-switching LÃ©vy models. Studies in Nonlinear Dynamics and Econometrics, 2017, 21, .	0.3	7
77	Fluctuations for mean-field interacting age-dependent Hawkes processes. Electronic Journal of Probability, 2017, 22, .	1.0	7
78	The EU emissions trading scheme: The effects of industrial production and CO2 emissions on carbon prices. Economie Internationale, 2009, nÂ° 116, 93-125.	0.1	7
79	Price relationships in crude oil futures: new evidence from CFTC disaggregated data. Environmental Economics and Policy Studies, 2013, 15, 133-170.	2.0	6
80	Cross-market linkages between commodities, stocks and bonds. Applied Economics Letters, 2013, 20, 1008-1018.	1.8	6
81	Self-scheduling of a power generating company: Carbon tax considerations. Computers and Operations Research, 2016, 66, 384-392.	4.0	6
82	On the Realized Volatility of the ECX CO2 Emissions 2008 Futures Contract: Distribution, Dynamics and Forecasting. SSRN Electronic Journal, 0, , .	0.4	5
83	The impact of nonlinearities for carbon markets analyses. International Economics, 2011, 126-127, 131-150.	3.1	5
84	The place of gold in the cross-market dependencies. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.3	5
85	Options Introduction and Volatility in the EU ETS. SSRN Electronic Journal, 0, , .	0.4	5
86	Understanding momentum in commodity markets. Applied Economics Letters, 2013, 20, 1383-1402.	1.8	4
87	An equicorrelation measure for equity, bond, foreign exchange and commodity returns. Applied Economics Letters, 2013, 20, 1618-1624.	1.8	4
88	â€œTime series momentumâ€•in commodity markets. Managerial Finance, 2014, 40, 662-680.	1.2	4
89	Cross-market index with Factor-DCC. Economic Modelling, 2014, 40, 158-166.	3.8	4
90	Electricity-savings pressure and electricity-savings potential among Chinaâ€™s inter-provincial manufacturing sectors. Energy Systems, 2017, 8, 581-600.	3.0	4

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91	Tail risk and the return-volatility relation. Research in International Business and Finance, 2018, 46, 16-29.	5.9	4
92	Carbon capture and storage (CCS) technologies and economic investment opportunities in the UK. Global Business and Economics Review, 2010, 12, 252.	0.1	3
93	Bankable emission permits under uncertainty and optimal risk-management rules. Research in Economics, 2011, 65, 332-339.	0.8	3
94	A counterfactual simulation exercise of CO<SUB align="right">2 emissions abatement through fuel-switching in the UK (2008-2012). International Journal of Global Energy Issues, 2012, 35, 311.	0.4	3
95	A Fear Index to Predict Oil Futures Returns. SSRN Electronic Journal, 2013, , .	0.4	3
96	Cross-market volatility index with Factor-DCC. International Review of Financial Analysis, 2015, 42, 132-140.	6.6	3
97	Forecasting Carbon Price with Empirical Mode Decomposition and Least Squares Support Vector Regression. , 2017, , 133-143.		3
98	A new weighting-scheme for equity indexes. International Review of Financial Analysis, 2017, 54, 159-175.	6.6	3
99	Price Relationships in the EU Emissions Trading System. , 0, , 212-220.		3
100	Diffusion approximation of multi-class Hawkes processes: Theoretical and numerical analysis. Advances in Applied Probability, 2021, 53, 716-756.	0.7	3
101	Emissions trading: what makes it work?. International Journal of Climate Change Strategies and Management, 2009, 1, 400-406.	2.9	2
102	CO<SUB align="right">2 abatement opportunity in the UK through fuel-switching under the EU ETS (2005-2008): evidence from the E-Simulate model. International Journal of Global Energy Issues, 2011, 35, 178.	0.4	2
103	CO2 Price Fundamentals. , 2012, , 19-54.		2
104	Forecasting the density of returns in crude oil futures markets. International Journal of Global Energy Issues, 2015, 38, 201.	0.4	2
105	Detection of dependence patterns with delay. Biometrical Journal, 2015, 57, 1110-1130.	1.0	2
106	Oil vs. gasoline: The dark side of volatility and taxation. Research in International Business and Finance, 2017, 39, 976-989.	5.9	2
107	European Carbon Futures Prices Drivers During 2006â€“2012. , 2017, , 13-31.		2
108	Stimulus Sensitivity of a Spiking Neural Network Model. Journal of Statistical Physics, 2018, 170, 800-808.	1.2	2

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109	Examining the Structural Changes of European Carbon Futures Price 2005â€“2012. , 2017, , 33-45.		2
110	On Market Power, Permit Banking Borrowing, and Interactions with the Firmâ€™s Production Market. Environmental Modeling and Assessment, 0, , 1.	2.2	2
111	The cross-market index for volatility surprise. Journal of Asset Management, 2014, 15, 7-23.	1.5	1
112	Realized EquiCorrelation: a birdâ€™s-eye view of financial stress on equity markets. Applied Economics, 2015, 47, 5013-5033.	2.2	1
113	Cross-country performance of LÃ©vy regime-switching models for stock markets. Applied Economics, 2017, 49, 111-137.	2.2	1
114	Carbon Price Forecasting Using a Parameters Simultaneous Optimized Least Squares Support Vector Machine with Uniform Design. , 2017, , 109-132.		1
115	Risk-Hedging Strategies and Portfolio Management. , 2012, , 147-179.		0
116	Review of the stochastic properties of CO<SUB align="right">2 futures prices. International Journal of Global Energy Issues, 2013, 36, 312.	0.4	0
117	Crossâ€Market Linkages: The Case of Commodities, Bonds, Inflation and Industrial Production. Australian Economic Review, 2014, 47, 189-198.	0.7	0
118	Geographical diversification with a World Volatility Index. Journal of Multinational Financial Management, 2015, 30, 62-82.	2.3	0
119	Capitalâ€“energy substitution in China: regional differences and dynamic evolution. Post-Communist Economies, 2016, 28, 421-435.	2.2	0
120	A Multiscale Analysis for Carbon Price with Ensemble Empirical Mode Decomposition. , 2017, , 47-66.		0
121	Mean-Reverting LÃ©vy Jump Dynamics in the European Power Sector. World Scientific Book Beries on the Economics of Climate Change, 2017, , 299-333.	0.0	0
122	Link with the Macroeconomy. , 2012, , 55-104.		0
123	Introduction to Emissions Trading. , 2012, , 1-17.		0
124	Advanced Topics: Time-to-Maturity and Modeling the Volatility of Carbon Prices. , 2012, , 181-207.		0
125	On the Stochastic Properties of Carbon Futures Prices. SSRN Electronic Journal, 0, , .	0.4	0
126	The impact of nonlinearities for carbon markets analyses. Economie Internationale, 2012, nÂ° 126, 131-150.	0.1	0

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127	Principles of Emissions Trading. , 2014, , 1-18.		0
128	Statistical Method to Estimate a Regime-Switching LÃ©vy Model. Springer Proceedings in Mathematics and Statistics, 2015, , 381-389.	0.2	0
129	Principles of Emissions Trading. , 2015, , 1217-1238.		0
130	An Adaptive Multiscale Ensemble Learning Paradigm for Carbon Price Forecasting. , 2017, , 145-165.		0
131	Modeling the Dynamics of European Carbon Futures Prices: A Zipf Analysis. , 2017, , 67-85.		0
132	Low Carbon Indexing and Correlation Indices: Implications for Portfolio Management. , 2019, , 275-296.		0
133	Firmsâ€™ Banking and Pooling in the EU ETS (2005-2007). , 0, , 34-49.		0