Takuji Kinkyo

List of Publications by Year
in descending order

33	268	1307594 7	996975 15
papers	citations	h-index	g-index

34	34	34	191
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Random forests-based early warning system for bank failures. Economics Letters, 2016, 148, 118-121.	1.9	70
2	Macroeconomic impacts of oil prices and underlying financial shocks. Journal of International Financial Markets, Institutions and Money, 2014, 29, 1-12.	4.2	65
3	Financial Development and Income Inequality: Long-Run Relationship and Short-Run Heterogeneity. Emerging Markets Finance and Trade, 2016, 52, 733-742.	3.1	23
4	Can We Forecast Daily Oil Futures Prices? Experimental Evidence from Convolutional Neural Networks. Journal of Risk and Financial Management, 2019, 12, 9.	2.3	15
5	Financial Hazard Map: Financial Vulnerability Predicted by a Random Forests Classification Model. Sustainability, 2018, 10, 1530.	3.2	12
6	ANALYZING INDUSTRYâ€LEVEL VULNERABILITY BY PREDICTING FINANCIAL BANKRUPTCY. Economic Inquiry, 2019, 57, 2017-2034.	1.8	12
7	Financial development and financial openness nexus: the precondition of banking competition. Applied Economics, 2016, 48, 1130-1139.	2.2	10
8	Explaining Koreaâ€™s Lower Investment Levels After the Crisis. World Development, 2007, 35, 1120-1133.	4.9	9
9	Banking sector resilience to financial spillovers. Applied Economics Letters, 2017, 24, 422-426.	1.8	5
10	Predicting Currency Crises: A Novel Approach Combining Random Forests and Wavelet Transform. Journal of Risk and Financial Management, 2018, 11, 86.	2.3	5
11	A bi-annual forecasting model of currency crises. Applied Economics Letters, 2020, 27, 255-261.	1.8	5
12	Oil Price Forecasting Using Supervised GANs with Continuous Wavelet Transform Features. , 2018, , .		4
13	Growing influences of the Chinese renminbi on Asian exchange rates: Evidence from a wavelet analysis of dynamic spillovers. North American Journal of Economics and Finance, 2020, 54, 101067.	3.5	4
14	Hedging capabilities of Bitcoin for Asian currencies. International Journal of Finance and Economics, 2022, 27, 1769-1784.	3.5	4
15	Changing patterns of Asian currenciesâ€™ co-movement with the US dollar and the Chinese renminbi: Evidence from a wavelet multiresolution analysis. Applied Economics Letters, 2019, 26, 465-472.	1.8	3
16	Complexity of financial stress spillovers: Asymmetry and interaction effects of institutional quality and foreign bank ownership. North American Journal of Economics and Finance, 2019, 48, 567-581.	3.5	3
17	Time-frequency dynamics of exchange rates in East Asia. Research in International Business and Finance, 2020, 52, 101174.	5.9	3
18	New Dataset for Forecasting Realized Volatility: Is the Tokyo Stock Exchange Co-Location Dataset Helpful for Expansion of the Heterogeneous Autoregressive Model in the Japanese Stock Market?. Journal of Risk and Financial Management, 2021, 14, 215.	2.3	3

#	Article	IF	Citations
19	Not all bank systemic risks are alike: Deposit insurance and bank risk revisited. International Review of Financial Analysis, 2021, 77, 101855.	6.6	3
20	Region-wide connectedness of Asian equity and currency markets. North American Journal of Economics and Finance, 2021, 58, 101515.	3.5	3
21	The intermediating role of the Chinese renminbi in Asian currency markets: Evidence from partial wavelet coherence. North American Journal of Economics and Finance, 2022, 59, 101598.	3.5	2
22	IS THE RENMINBI APPRECIATING FAST ENOUGH?. , 2013, , 193-209.		1
23	Revisiting the Roles of Financial Access and Deepening for Growth and Reducing Inequality. Emerging Markets Finance and Trade, 2016, 52, 722-723.	3.1	1
24	Dynamic effects of financial spillovers on bank lending: evidence from local projection-based impulse response analysis. Applied Economics Letters, 2020, 27, 400-405.	1.8	1
25	Volatility interdependence on foreign exchange markets: The contribution of cross-rates. North American Journal of Economics and Finance, 2020, 54, 101289.	3.5	1
26	Exchange Rate Flexibility and the Integration of the Securities Market in East Asia. Journal of Reviews on Global Economics, 0, 3, 293-309.	0.0	1
27	Asian-Pacific Economic Linkages: Empirical Evidence in the GVAR Framework. , 2016, , 13-30.		0
28	Financial Development and Growth in Resource-Rich Countries. , 2016, , 119-143.		0
29	Spillovers of Financial Stress Shocks: Evidence and Policy Implications. , 2016, , 147-162.		0
30	Challenges to Macroeconomic Management in Resource-Rich Developing Economies. , 2016, , 163-179.		0
31	Financial Development, Openness, and Growth Performance. , 2016, , 61-79.		0
32	Asymmetric technological distance measure based on language model. Applied Economics Letters, 2019, 26, 1548-1551.	1.8	0
33	Policy Response. , 2011, , 155-176.		0