Jose Olmo

List of Publications by Year
in descending order

55 papers	689 citations	840585 11 h-index	677027 22 g-index
55 all docs	55 docs citations	55 times ranked	466 citing authors

#	Article	IF	Citations
1	Backtesting Parametric Value-at-Risk With Estimation Risk. Journal of Business and Economic Statistics, 2010, 28, 36-51.	1.8	102
2	An analysis of price discovery between Bitcoin futures and spot markets. Economics Letters, 2019, 174, 62-64.	0.9	94
3	Volatility spillover between economic sectors in financial crisis prediction: Evidence spanning the great financial crisis and Covid-19 pandemic. Research in International Business and Finance, 2021, 57, 101402.	3.1	53
4	Investor sentiment and bond risk premia. Journal of Financial Markets, 2014, 18, 206-233.	0.7	49
5	Optimally harnessing inter-day and intra-day information for daily value-at-risk prediction. International Journal of Forecasting, 2013, 29, 28-42.	3.9	41
6	Threshold quantile autoregressive models. Journal of Time Series Analysis, 2011, 32, 253-267.	0.7	37
7	Analysis of Bitcoin prices using market and sentiment variables. World Economy, 2021, 44, 45-63.	1.4	29
8	Detecting the presence of insider trading via structural break tests. Journal of Banking and Finance, 2011, 35, 2820-2828.	1.4	27
9	Testing linearity against threshold effects: uniform inference in quantile regression. Annals of the Institute of Statistical Mathematics, 2014, 66, 413-439.	0.5	22
10	Uncovered interest parity and the efficiency of the foreign exchange market: a re-examination of the evidence. International Journal of Finance and Economics, 2011, 16, 189-204.	1.9	20
11	Overnight News and Daily Equity Trading Risk Limits. Journal of Financial Econometrics, 2016, 14, 525-551.	0.8	16
12	Quantile Double AR Time Series Models for Financial Returns. Journal of Forecasting, 2013, 32, 551-560.	1.6	13
13	CONDITIONAL STOCHASTIC DOMINANCE TESTS IN DYNAMIC SETTINGS. International Economic Review, 2014, 55, 819-838.	0.6	13
14	Modelling the Dynamics of Fuel and EU Allowance Prices during Phase 3 of the EU ETS. Energies, 2018, 11, 3148.	1.6	10
15	The forward discount puzzle and market efficiency. Annals of Finance, 2011, 7, 119-135.	0.3	9
16	Bank characteristics and the interbank money market: a distributional approach. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, 249-283.	0.2	9
17	Growth in a Cross-section of Cities: Location, Increasing Returns or Random Growth?. Spatial Economic Analysis, 2015, 10, 230-261.	0.8	9
18	An Empirical Analysis of Terrorism and Stock Market Spillovers: The Case of Spain. Defence and Peace Economics, 2021, 32, 68-86.	1.0	9

#	Article	IF	Citations
19	Modeling the spread of COVIDâ€19 in New York City. Papers in Regional Science, 2021, 100, 1209-1230.	1.0	9
20	The profitability of carry trades. Annals of Finance, 2009, 5, 231-241.	0.3	8
21	Changes in the transmission of monetary policy during crisis episodes: Evidence from the euro area and the U.S.. Economic Modelling, 2015, 48, 155-166.	1.8	8
22	Financial integration in the United Arab Emirates Stock Markets. Finance Research Letters, 2020, 33, 101219.	3.4	8
23	Machine Learning the Carbon Footprint of Bitcoin Mining. Journal of Risk and Financial Management, 2022, 15, 71.	1.1	8
24	Forecasting daily return densities from intraday data: A multifractal approach. International Journal of Forecasting, 2014, 30, 863-881.	3.9	7
25	Testing Slope Homogeneity in Quantile Regression Panel Data with an Application to the Cross-Section of Stock Returns*. Journal of Financial Econometrics, 2018, 16, 211-243.	0.8	7
26	Granger causality detection in high-dimensional systems using feedforward neural networks. International Journal of Forecasting, 2021, 37, 920-940.	3.9	7
27	Forecasting the performance of hedge fund styles. Journal of Banking and Finance, 2012, 36, 2351-2365.	1.4	6
28	Optimal asset allocation for strategic investors. International Journal of Forecasting, 2017, 33, 970-987.	3.9	5
29	Optimal portfolio allocation and asset centrality revisited. Quantitative Finance, 2021, 21, 1475-1490.	0.9	5
30	A panel data test for poverty traps. Applied Economics, 2013, 45, 1943-1952.	1.2	4
31	Neural Network Models for Empirical Finance. Journal of Risk and Financial Management, 2020, 13, 265.	1.1	4
32	The size premium as a lottery. European Journal of Finance, 2021, 27, 158-177.	1.7	4
33	Overnight News and Daily Equity Trading Risk Limits. SSRN Electronic Journal, 0, , .	0.4	4
34	Robust Backtesting Tests for Value-at-Risk Models. SSRN Electronic Journal, 0, , .	0.4	4
35	Portfolio selection in quantile decision models. Annals of Finance, 2022, 18, 133-181.	0.3	4
36	Investing in the size factor. Quantitative Finance, 2016, 16, 85-100.	0.9	3

#	Article	IF	Citations
37	On the role of volatility for modelling risk exposure. International Journal of Monetary Economics and Finance, 2008, 1, 219.	0.1	2
38	Does the PPP condition hold for oilâ€exporting countries? A quantile cointegration regression approach. International Journal of Finance and Economics, 2018, 23, 79-93.	1.9	2
39	On solving endogeneity with invalid instruments: an application to investment equations. Journal of the Royal Statistical Society Series A: Statistics in Society, 2018, 181, 689-716.	0.6	2
40	Optimal portfolio choices using financial leverage. Bulletin of Economic Research, 2020, 72, 146-166.	0.5	2
41	Optimal asset allocation using a combination of implied and historical information. International Review of Financial Analysis, 2020, 67, 101419.	3.1	2
42	Optimal portfolio allocation using optionâ€implied information. Journal of Futures Markets, 2021, 41, 266-285.	0.9	2
43	Modelling the Spread of COVID-19 in New York City. SSRN Electronic Journal, 0, , .	0.4	2
44	Experiments on portfolio selection: A comparison between quantile preferences and expected utility decision models. Journal of Behavioral and Experimental Economics, 2022, 97, 101822.	0.5	2
45	Early Detection Techniques for Market Risk Failure. Studies in Nonlinear Dynamics and Econometrics, 2011, 15, .	0.2	1
46	Endogeneity in Threshold Nonlinearity Tests. Communications in Statistics - Theory and Methods, 2014, 43, 105-114.	0.6	1
47	On Setting Day-Ahead Equity Trading Risk Limits: VaR Prediction at Market Close or Open?. Journal of Risk and Financial Management, 2016, 9, 10.	1.1	1
48	Statistical tests of distributional scaling properties for financial return series. Quantitative Finance, 2018, 18, 1211-1232.	0.9	1
49	Differences Between Shortâ€and Longâ€Term Risk Aversion: An Optimal Asset Allocation Perspective. Oxford Bulletin of Economics and Statistics, 2019, 81, 42-61.	0.9	1
50	Tests of asset pricing with timeâ€varying factor loads. Journal of Applied Econometrics, 2019, 34, 762-778.	1.3	1
51	Long-Run Risk Dynamics, Instabilities, and Breaks on European Credit Markets over a Crisis Period. Journal of Fixed Income, 2012, 22, 31-43.	0.5	0
52	A New Family of Consistent and Asymptotically-Normal Estimators for the Extremal Index. Econometrics, 2015, 3, 633-653.	0.5	0
53	Hedging Demand in Long-Term Asset Allocation with an Application to Carry Trade Strategies*. Journal of Financial Econometrics, 2020, , .	0.8	0
54	Forecasting the Performance of Hedge Fund Styles. SSRN Electronic Journal, 0, , .	0.4	0

#	Article	IF	Citations
55	Hedging Demand in Long-Term Asset Allocation With an Application to Carry Trade Strategies. SSRN Electronic Journal, 0, , .	0.4	0