

Jose Olmo

List of Publications by Year in descending order

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Version: 2024-02-01

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	Experiments on portfolio selection: A comparison between quantile preferences and expected utility decision models. <i>Journal of Behavioral and Experimental Economics</i> , 2022, 97, 101822.	0.5	2
2	Machine Learning the Carbon Footprint of Bitcoin Mining. <i>Journal of Risk and Financial Management</i> , 2022, 15, 71.	1.1	8
3	Portfolio selection in quantile decision models. <i>Annals of Finance</i> , 2022, 18, 133-181.	0.3	4
4	An Empirical Analysis of Terrorism and Stock Market Spillovers: The Case of Spain. <i>Defence and Peace Economics</i> , 2021, 32, 68-86.	1.0	9
5	Analysis of Bitcoin prices using market and sentiment variables. <i>World Economy</i> , 2021, 44, 45-63.	1.4	29
6	Granger causality detection in high-dimensional systems using feedforward neural networks. <i>International Journal of Forecasting</i> , 2021, 37, 920-940.	3.9	7
7	Optimal portfolio allocation using option-implied information. <i>Journal of Futures Markets</i> , 2021, 41, 266-285.	0.9	2
8	The size premium as a lottery. <i>European Journal of Finance</i> , 2021, 27, 158-177.	1.7	4
9	Modeling the spread of COVID-19 in New York City. <i>Papers in Regional Science</i> , 2021, 100, 1209-1230.	1.0	9
10	Optimal portfolio allocation and asset centrality revisited. <i>Quantitative Finance</i> , 2021, 21, 1475-1490.	0.9	5
11	Volatility spillover between economic sectors in financial crisis prediction: Evidence spanning the great financial crisis and Covid-19 pandemic. <i>Research in International Business and Finance</i> , 2021, 57, 101402.	3.1	53
12	Optimal portfolio choices using financial leverage. <i>Bulletin of Economic Research</i> , 2020, 72, 146-166.	0.5	2
13	Financial integration in the United Arab Emirates Stock Markets. <i>Finance Research Letters</i> , 2020, 33, 101219.	3.4	8
14	Optimal asset allocation using a combination of implied and historical information. <i>International Review of Financial Analysis</i> , 2020, 67, 101419.	3.1	2
15	Hedging Demand in Long-Term Asset Allocation with an Application to Carry Trade Strategies*. <i>Journal of Financial Econometrics</i> , 2020, , .	0.8	0
16	Neural Network Models for Empirical Finance. <i>Journal of Risk and Financial Management</i> , 2020, 13, 265.	1.1	4
17	Differences Between Short- and Long-Term Risk Aversion: An Optimal Asset Allocation Perspective. <i>Oxford Bulletin of Economics and Statistics</i> , 2019, 81, 42-61.	0.9	1
18	Tests of asset pricing with time-varying factor loads. <i>Journal of Applied Econometrics</i> , 2019, 34, 762-778.	1.3	1

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19	An analysis of price discovery between Bitcoin futures and spot markets. <i>Economics Letters</i> , 2019, 174, 62-64.	0.9	94
20	Statistical tests of distributional scaling properties for financial return series. <i>Quantitative Finance</i> , 2018, 18, 1211-1232.	0.9	1
21	Does the PPP condition hold for oil-exporting countries? A quantile cointegration regression approach. <i>International Journal of Finance and Economics</i> , 2018, 23, 79-93.	1.9	2
22	Testing Slope Homogeneity in Quantile Regression Panel Data with an Application to the Cross-Section of Stock Returns*. <i>Journal of Financial Econometrics</i> , 2018, 16, 211-243.	0.8	7
23	On solving endogeneity with invalid instruments: an application to investment equations. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2018, 181, 689-716.	0.6	2
24	Modelling the Dynamics of Fuel and EU Allowance Prices during Phase 3 of the EU ETS. <i>Energies</i> , 2018, 11, 3148.	1.6	10
25	Optimal asset allocation for strategic investors. <i>International Journal of Forecasting</i> , 2017, 33, 970-987.	3.9	5
26	On Setting Day-Ahead Equity Trading Risk Limits: VaR Prediction at Market Close or Open?. <i>Journal of Risk and Financial Management</i> , 2016, 9, 10.	1.1	1
27	Overnight News and Daily Equity Trading Risk Limits. <i>Journal of Financial Econometrics</i> , 2016, 14, 525-551.	0.8	16
28	Investing in the size factor. <i>Quantitative Finance</i> , 2016, 16, 85-100.	0.9	3
29	A New Family of Consistent and Asymptotically-Normal Estimators for the Extremal Index. <i>Econometrics</i> , 2015, 3, 633-653.	0.5	0
30	Bank characteristics and the interbank money market: a distributional approach. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2015, 19, 249-283.	0.2	9
31	Growth in a Cross-section of Cities: Location, Increasing Returns or Random Growth?. <i>Spatial Economic Analysis</i> , 2015, 10, 230-261.	0.8	9
32	Changes in the transmission of monetary policy during crisis episodes: Evidence from the euro area and the U.S.. <i>Economic Modelling</i> , 2015, 48, 155-166.	1.8	8
33	CONDITIONAL STOCHASTIC DOMINANCE TESTS IN DYNAMIC SETTINGS. <i>International Economic Review</i> , 2014, 55, 819-838.	0.6	13
34	Endogeneity in Threshold Nonlinearity Tests. <i>Communications in Statistics - Theory and Methods</i> , 2014, 43, 105-114.	0.6	1
35	Testing linearity against threshold effects: uniform inference in quantile regression. <i>Annals of the Institute of Statistical Mathematics</i> , 2014, 66, 413-439.	0.5	22
36	Investor sentiment and bond risk premia. <i>Journal of Financial Markets</i> , 2014, 18, 206-233.	0.7	49

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37	Forecasting daily return densities from intraday data: A multifractal approach. <i>International Journal of Forecasting</i> , 2014, 30, 863-881.	3.9	7
38	Optimally harnessing inter-day and intra-day information for daily value-at-risk prediction. <i>International Journal of Forecasting</i> , 2013, 29, 28-42.	3.9	41
39	A panel data test for poverty traps. <i>Applied Economics</i> , 2013, 45, 1943-1952.	1.2	4
40	Quantile Double AR Time Series Models for Financial Returns. <i>Journal of Forecasting</i> , 2013, 32, 551-560.	1.6	13
41	Long-Run Risk Dynamics, Instabilities, and Breaks on European Credit Markets over a Crisis Period. <i>Journal of Fixed Income</i> , 2012, 22, 31-43.	0.5	0
42	Forecasting the performance of hedge fund styles. <i>Journal of Banking and Finance</i> , 2012, 36, 2351-2365.	1.4	6
43	Detecting the presence of insider trading via structural break tests. <i>Journal of Banking and Finance</i> , 2011, 35, 2820-2828.	1.4	27
44	Threshold quantile autoregressive models. <i>Journal of Time Series Analysis</i> , 2011, 32, 253-267.	0.7	37
45	The forward discount puzzle and market efficiency. <i>Annals of Finance</i> , 2011, 7, 119-135.	0.3	9
46	Uncovered interest parity and the efficiency of the foreign exchange market: a re-examination of the evidence. <i>International Journal of Finance and Economics</i> , 2011, 16, 189-204.	1.9	20
47	Early Detection Techniques for Market Risk Failure. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2011, 15, .	0.2	1
48	Backtesting Parametric Value-at-Risk With Estimation Risk. <i>Journal of Business and Economic Statistics</i> , 2010, 28, 36-51.	1.8	102
49	The profitability of carry trades. <i>Annals of Finance</i> , 2009, 5, 231-241.	0.3	8
50	On the role of volatility for modelling risk exposure. <i>International Journal of Monetary Economics and Finance</i> , 2008, 1, 219.	0.1	2
51	Overnight News and Daily Equity Trading Risk Limits. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
52	Robust Backtesting Tests for Value-at-Risk Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
53	Forecasting the Performance of Hedge Fund Styles. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
54	Hedging Demand in Long-Term Asset Allocation With an Application to Carry Trade Strategies. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0

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55	Modelling the Spread of COVID-19 in New York City. SSRN Electronic Journal, 0, , .	0.4	2