

Saker Sabkha

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2707887/publications.pdf>

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4
papers

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citations

2258059

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2272923

4
g-index

4
all docs

4
docs citations

4
times ranked

15
citing authors

#	ARTICLE	IF	CITATIONS
1	Nonlinearities in the oil effects on the sovereign credit risk: A self-exciting threshold autoregression approach. <i>Research in International Business and Finance</i> , 2019, 50, 106-133.	5.9	9
2	The Credit Default Swap market contagion during recent crises: international evidence. <i>Review of Quantitative Finance and Accounting</i> , 2019, 53, 1-46.	1.6	7
3	International risk spillover in sovereign credit markets: an empirical analysis. <i>Managerial Finance</i> , 2019, 45, 1020-1040.	1.2	4
4	On the informational market efficiency of the worldwide sovereign credit default swaps. <i>Journal of Asset Management</i> , 2019, 20, 581-608.	1.5	1