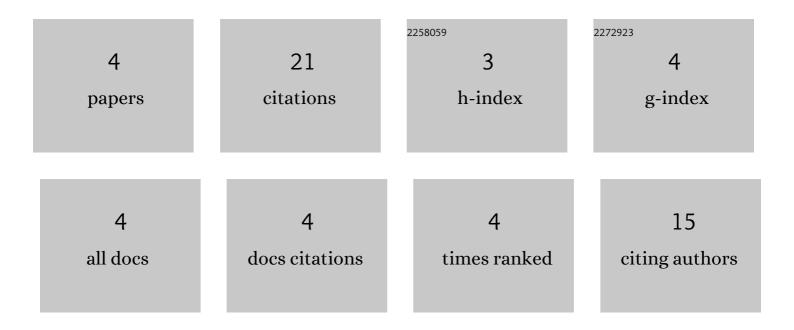
## Saker Sabkha

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/2707887/publications.pdf Version: 2024-02-01



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