# Alessandra Canepa

List of Publications by Year
in descending order



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|---|---|---|---|
| 17 papers | 216 citations | 1163117<br>8 h-index | 1125743<br>13 g-index |
| 17 all docs | 17 docs citations | 17 times ranked | 156 citing authors |

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | e-Business usage across and within firms in the UK: profitability, externalities and policy. Research Policy, 2009, 38, 133-143. | 6.4 | 47 |
| 2 | Does faith move stock markets? Evidence from Saudi Arabia. Quarterly Review of Economics and Finance, 2014, 54, 538-550. | 2.7 | 40 |
| 3 | Evidence of Stock Market Contagion during the COVID-19 Pandemic: A Wavelet-Copula-GARCH Approach. Journal of Risk and Financial Management, 2021, 14, 329. | 2.3 | 26 |
| 4 | Real estate market and financial stability in US metropolitan areas: A dynamic model with spatial effects. Regional Science and Urban Economics, 2014, 49, 129-146. | 2.6 | 24 |
| 5 | Dynamic asymmetries in house price cycles: A generalized smooth transition model. Journal of Empirical Finance, 2016, 37, 91-103. | 1.8 | 17 |
| 6 | Global Cities and Local Housing Market Cycles. Journal of Real Estate Finance and Economics, 2020, 61, 671-697. | 1.5 | 12 |
| 7 | The role of precious metals in portfolio diversification during the Covid19 pandemic: A wavelet-based quantile approach. Resources Policy, 2022, 75, 102532. | 9.6 | 12 |
| 8 | Multivariate Modelling of Non-Stationary Economic Time Series. , 2017, , . | | 10 |
| 9 | Housing market cycles in large urban areas. Economic Modelling, 2020, 92, 257-267. | 3.8 | 9 |
| 10 | Hedge fund strategies: A non-parametric analysis. International Review of Financial Analysis, 2020, 67, 101436. | 6.6 | 7 |
| 11 | Small sample corrections for linear restrictions on cointegrating vectors: A Monte Carlo comparison. Economics Letters, 2006, 91, 330-336. | 1.9 | 3 |
| 12 | A note on Bartlett correction factor for tests on cointegrating relations. Statistics and Probability Letters, 2016, 110, 296-304. | 0.7 | 3 |
| 13 | Wildfire crime, apprehension and social vulnerability in Italy. Forest Policy and Economics, 2021, 122, 102330. | 3.4 | 3 |
| 14 | Housing, Housing Finance and Credit Risk. International Journal of Financial Studies, 2018, 6, 50. | 2.3 | 2 |
| 15 | Global Cities and Local Challenges: Booms and Busts in the London Real Estate Market. Journal of Real Estate Finance and Economics, 2020, , 1. | 1.5 | 1 |
| 16 | Small Sample Adjustment for Hypotheses Testing on Cointegrating Vectors. Journal of Time Series Econometrics, 2022, 14, 51-85. | 0.4 | 0 |
| 17 | Testing in VECMs with Small Samples. , 2017, , 281-304. | | 0 |