

Alessandra Canepa

List of Publications by Year in descending order

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papers

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citations

1163117

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17
docs citations

17
times ranked

156
citing authors

#	ARTICLE	IF	CITATIONS
1	Small Sample Adjustment for Hypotheses Testing on Cointegrating Vectors. Journal of Time Series Econometrics, 2022, 14, 51-85.	0.4	0
2	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
3	Wildfire crime, apprehension and social vulnerability in Italy. Forest Policy and Economics, 2021, 122, 102330.	3.4	3
4	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
5	Hedge fund strategies: A non-parametric analysis. International Review of Financial Analysis, 2020, 67, 101436.	6.6	7
6	Global Cities and Local Housing Market Cycles. Journal of Real Estate Finance and Economics, 2020, 61, 671-697.	1.5	12
7	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
8	Housing market cycles in large urban areas. Economic Modelling, 2020, 92, 257-267.	3.8	9
9	Housing, Housing Finance and Credit Risk. International Journal of Financial Studies, 2018, 6, 50.	2.3	2
10	Multivariate Modelling of Non-Stationary Economic Time Series. , 2017, , .		10
11	Testing in VECMs with Small Samples. , 2017, , 281-304.		0
12	Dynamic asymmetries in house price cycles: A generalized smooth transition model. Journal of Empirical Finance, 2016, 37, 91-103.	1.8	17
13	A note on Bartlett correction factor for tests on cointegrating relations. Statistics and Probability Letters, 2016, 110, 296-304.	0.7	3
14	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
15	Does faith move stock markets? Evidence from Saudi Arabia. Quarterly Review of Economics and Finance, 2014, 54, 538-550.	2.7	40
16	e-Business usage across and within firms in the UK: profitability, externalities and policy. Research Policy, 2009, 38, 133-143.	6.4	47
17	Small sample corrections for linear restrictions on cointegrating vectors: A Monte Carlo comparison. Economics Letters, 2006, 91, 330-336.	1.9	3