Abderrahim Taamouti

List of Publications by Year
in descending order

35 papers	495 citations	759055 12 h-index	752573 20 g-index
36 all docs	36 docs citations	36 times ranked	309 citing authors

#	Article	IF	Citations
1	Measuring Granger Causality in Quantiles. Journal of Business and Economic Statistics, 2021, 39, 937-952.	1.8	14
2	A nonparametric measure of heteroskedasticity. Journal of Statistical Planning and Inference, 2021, 212, 45-68.	0.4	1
3	Testing the eigenvalue structure of spot and integrated covariance. Journal of Econometrics, 2021, , .	3.5	1
4	Cointegration, information transmission, and the leadâ€lag effect between industry portfolios and the stock market. Journal of Forecasting, 2021, 40, 1291.	1.6	2
5	Covidâ€19 Control and the Economy: Test, Test, Test*. Oxford Bulletin of Economics and Statistics, 2021, 83, 1011-1028.	0.9	2
6	Financial frictions and the futures pricing puzzle. Economic Modelling, 2020, 87, 358-371.	1.8	2
7	The information content of forward moments. Journal of Banking and Finance, 2019, 106, 527-541.	1.4	4
8	A Better Understanding of Granger Causality Analysis: A Big Data Environment. Oxford Bulletin of Economics and Statistics, 2019, 81, 911-936.	0.9	11
9	Measuring Nonlinear Granger Causality in Mean. Journal of Business and Economic Statistics, 2018, 36, 321-333.	1.8	15
10	Partial Structural Break Identification. Oxford Bulletin of Economics and Statistics, 2017, 79, 145-164.	0.9	4
11	Testing independence based on Bernstein empirical copula and copula density. Journal of Nonparametric Statistics, 2017, 29, 346-380.	0.4	16
12	The reaction of stock market returns to unemployment. Studies in Nonlinear Dynamics and Econometrics, 2017, 21, .	0.2	4
13	Do investors price industry risk? Evidence from the cross-section of the oil industry. Journal of Energy Markets, 2017, , .	0.2	6
14	In search of the determinants of European asset market comovements. International Review of Economics and Finance, 2016, 44, 103-117.	2.2	14
15	Stock marketâ€™s reaction to money supply: a nonparametric analysis. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, .	0.2	3
16	Finite-Sample Sign-Based Inference in Linear and Nonlinear Regression Models with Applications in Finance. L'ActualitÃ© Ã©conomique, 2015, 91, 89-113.	0.1	0
17	Risk Premium, Variance Premium, and the Maturity Structure of Uncertainty. Review of Finance, 2014, 18, 219-269.	3.2	44
18	Did the euro change the effect of fundamentals on growth and uncertainty?. B E Journal of Macroeconomics, 2014, 14, .	0.3	1

#	Article	IF	Citations
19	Nonparametric estimation and inference for conditional density based Granger causality measures. Journal of Econometrics, 2014, 180, 251-264.	3.5	27
20	Sovereign credit ratings, market volatility, and financial gains. Computational Statistics and Data Analysis, 2014, 76, 20-33.	0.7	41
21	Nonparametric tests for conditional independence using conditional distributions. Journal of Nonparametric Statistics, 2014, 26, 697-719.	0.4	17
22	Portfolio selection in a data-rich environment. Journal of Economic Dynamics and Control, 2013, 37, 2943-2962.	0.9	6
23	Bernstein estimator for unbounded copula densities. Statistics and Risk Modeling, 2013, 30, 343-360.	0.7	17
24	Measuring High-Frequency Causality Between Returns, Realized Volatility, and Implied Volatility. Journal of Financial Econometrics, 2012, 10, 124-163.	0.8	26
25	Portfolio risk management in a data-rich environment. Financial Markets and Portfolio Management, 2012, 26, 469-494.	0.8	2
26	Nonparametric Copula-Based Test for Conditional Independence with Applications to Granger Causality. Journal of Business and Economic Statistics, 2012, 30, 275-287.	1.8	53
27	Moments of multivariate regime switching with application to risk-return trade-off. Journal of Empirical Finance, 2012, 19, 292-308.	0.9	3
28	What drives international equity correlations? Volatility or market direction?. Journal of International Money and Finance, 2011, 30, 1234-1263.	1.3	28
29	Short and long run causality measures: Theory and inference. Journal of Econometrics, 2010, 154, 42-58.	3.5	72
30	Asymptotic properties of the Bernstein density copula estimator for <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si1.gif" display="inline" overflow="scroll"><mml:mi>Î±</mml:mi></mml:math>-mixing data. Journal of Multivariate Analysis, 2010, 101, 1-10.	0.5	36
31	Exact optimal inference in regression models under heteroskedasticity and non-normality of unknown form. Computational Statistics and Data Analysis, 2010, 54, 2532-2553.	0.7	8
32	Analytical Value-at-Risk and Expected Shortfall under regime-switching. Finance Research Letters, 2009, 6, 138-151.	3.4	6
33	Forward Moments and Risk Premia Predictability. SSRN Electronic Journal, 0, , .	0.4	1
34	A bargaining model for PLS entrepreneurial financing: A game theoretic model using agentâ€based simulation. International Journal of Finance and Economics, 0, , .	1.9	2
35	Measuring High-Frequency Causality between Returns, Realized Volatility and Implied Volatility. SSRN Electronic Journal, 0, , .	0.4	6