Aleksei Netsunajev

List of Publications by Year
in descending order

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17 papers	303 citations	1040056 9 h-index	1058476 14 g-index
17 all docs	17 docs citations	17 times ranked	135 citing authors

#	Article	IF	Citations
1	DISENTANGLING DEMAND AND SUPPLY SHOCKS IN THE CRUDE OIL MARKET: HOW TO CHECK SIGN RESTRICTIONS IN STRUCTURAL VARS. Journal of Applied Econometrics, 2014, 29, 479-496.	2.3	82
2	Crimea and punishment: the impact of sanctions on Russian economy and economies of the euro area. Baltic Journal of Economics, 2019, 19, 39-51.	0.7	39
3	Structural vector autoregressions with heteroskedasticity: A review of different volatility models. Econometrics and Statistics, 2017, 1, 2-18.	0.8	32
4	Structural vector autoregressions with smooth transition in variances. Journal of Economic Dynamics and Control, 2017, 84, 43-57.	1.6	30
5	Uncertainty and employment dynamics in the euro area and the US. Journal of Macroeconomics, 2017, 51, 48-62.	1.3	25
6	Reaction to technology shocks in Markov-switching structural VARs: Identification via heteroskedasticity. Journal of Macroeconomics, 2013, 36, 51-62.	1.3	24
7	Testing identification via heteroskedasticity in structural vector autoregressive models. Econometrics Journal, 2021, 24, 1-22.	2.3	16
8	Structural Vector Autoregressions with Smooth Transition in Variances: The Interaction between U.S. Monetary Policy and the Stock Market. SSRN Electronic Journal, 0, , .	0.4	13
9	The Relation between Monetary Policy and the Stock Market in Europe. Econometrics, 2018, 6, 36.	0.9	12
10	Intra-Industry Trade Development in the Baltic States. Emerging Markets Finance and Trade, 2011, 47, 95-110.	3.1	10
11	On the long-run neutrality of demand shocks. Economics Letters, 2016, 139, 57-60.	1.9	8
12	THE ANCHORING OF INFLATION EXPECTATIONS IN THE SHORT AND IN THE LONG RUN. Macroeconomic Dynamics, 2019, 23, 1959-1977.	0.7	5
13	Foreign Trade Patterns Between Estonia and the EU. International Advances in Economic Research, 2010, 16, 311-324.	0.8	2
14	Testing Identification via Heteroskedasticity in Structural Vector Autoregressive Models. SSRN Electronic Journal, 0, , .	0.4	2
15	Structural Vector Autoregressions with Heteroskedasticity: A Comparison of Different Volatility Models. SSRN Electronic Journal, 2015, , .	0.4	1
16	The Relation between Monetary Policy and the Stock Market in Europe. SSRN Electronic Journal, 2018, , .	0.4	1
17	On the Classification of the Slavic Menaia Manuscripts. Digital Medievalist, 2018, 11, .	0.1	1