Sandra Nolte

List of Publications by Year
in descending order

9 papers	128 citations	1684188 5 h-index	1720034 7 g-index
9 all docs	9 docs citations	9 times ranked	108 citing authors

#	Article	IF	Citations
1	High-frequency volatility modeling: A Markov-Switching Autoregressive Conditional Intensity model. Journal of Economic Dynamics and Control, 2021, 124, 104077.	1.6	2
2	What determines forecastersâ€™ forecasting errors?. International Journal of Forecasting, 2019, 35, 11-24.	6.5	2
3	Diversifying away the risk of war and cross-border political crisis. Energy Economics, 2017, 64, 494-510.	12.1	71
4	The information content of retail investorsâ€™ order flow. European Journal of Finance, 2016, 22, 80-104.	3.1	8
5	Dimensions and location of high-involvement management: fresh evidence from the UK Commission's 2011 Employer Skills Survey. Human Resource Management Journal, 2015, 25, 166-183.	5.7	16
6	Sell-side analystsâ€™ career concerns during banking stresses. Journal of Banking and Finance, 2014, 49, 424-441.	2.9	9
7	How do individual investors trade?. European Journal of Finance, 2012, 18, 921-947.	3.1	16
8	Perturbation by multiplicative noise and the Simulation Extrapolation method. AStA Advances in Statistical Analysis, 2008, 92, 375-389.	0.9	4
9	Make assurance double sure: combination of two disclosure limitation methods and estimation of general regression models. AStA Advances in Statistical Analysis, 2008, 92, 405-422.	0.9	0