

Pedro Luiz Valls Pereira

List of Publications by Year in descending order

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Version: 2024-02-01

35
papers

311
citations

1307594

7
h-index

940533

16
g-index

37
all docs

37
docs citations

37
times ranked

206
citing authors

#	ARTICLE	IF	CITATIONS
1	Small sample properties of GARCH estimates and persistence. <i>European Journal of Finance</i> , 2006, 12, 473-494.	3.1	88
2	Convergence clubs among Brazilian municipalities. <i>Economics Letters</i> , 2004, 83, 179-184.	1.9	33
3	Income convergence clubs for Brazilian Municipalities: a non-parametric analysis. <i>Applied Economics</i> , 2005, 37, 2099-2118.	2.2	33
4	Evaluation of contagion or interdependence in the financial crises of Asia and Latin America, considering the macroeconomic fundamentals. <i>Applied Economics</i> , 2011, 43, 2365-2379.	2.2	29
5	Analysis of contagion from the dynamic conditional correlation model with Markov Regime switching. <i>Applied Economics</i> , 2016, 48, 2367-2382.	2.2	20
6	How Persistent is Stock Return Volatility? An Answer with Markov Regime Switching Stochastic Volatility Models. <i>Journal of Business Finance and Accounting</i> , 2007, 34, 1002-1024.	2.7	12
7	The Effects of Structural Breaks in ARCH and GARCH Parameters on Persistence of GARCH Models. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2008, 37, 571-578.	1.2	12
8	On the robustness of the principal volatility components. <i>Journal of Empirical Finance</i> , 2019, 52, 201-219.	1.8	8
9	ALTERNATIVE MODELS TO EXTRACT ASSET VOLATILITY: A COMPARATIVE STUDY. <i>Brazilian Review of Econometrics</i> , 1999, 19, 57.	0.1	8
10	Conditional stochastic kernel estimation by nonparametric methods. <i>Economics Letters</i> , 2009, 105, 234-238.	1.9	7
11	Robustness and the general dynamic factor model with infinite-dimensional space: Identification, estimation, and forecasting. <i>International Journal of Forecasting</i> , 2021, 37, 1520-1534.	6.5	7
12	Testing the Hypothesis of Contagion Using Multivariate Volatility Models. <i>Brazilian Review of Econometrics</i> , 2008, 28, 191.	0.1	7
13	Forecasting Conditional Covariance Matrices in High-Dimensional Time Series: A General Dynamic Factor Approach. <i>Journal of Business and Economic Statistics</i> , 2023, 41, 40-52.	2.9	7
14	Application of Kalman Filter. <i>Econometric Theory</i> , 1987, 3, 306-309.	0.7	6
15	Analysis of the volatility's dependency structure during the subprime crisis. <i>Applied Economics</i> , 2013, 45, 5031-5045.	2.2	6
16	Effect of outliers on forecasting temporally aggregated flow variables. <i>Test</i> , 2004, 13, 371-402.	1.1	5
17	Speculative bubbles and contagion: Analysis of volatility's clusters during the DotCom bubble based on the dynamic conditional correlation model. <i>Cogent Economics and Finance</i> , 2017, 5, 1411453.	2.1	5
18	Modelando Contágio Financeiro através de Copulas. <i>Revista Brasileira De Finanças</i> , 2011, 9, 335-363.	0.1	5

#	ARTICLE	IF	CITATIONS
19	Paridade do poder de compra: testando dados brasileiros. Revista Brasileira De Economia, 2003, 57, 159-190.	0.1	4
20	Dynamic D-Vine Copula Model with Applications to Value-at-Risk (VaR). Journal of Time Series Econometrics, 2019, 11, .	0.4	3
21	Exact likelihood function for a regression model with MA(1) errors. Economics Letters, 1987, 24, 145-149.	1.9	1
22	Predictability of Equity Models. Journal of Forecasting, 2015, 34, 427-440.	2.8	1
23	Análise do Desempenho de Regras da Análise Técnica Aplicada ao Mercado Intradiário do Contrato Futuro do Índice Ibovespa. Revista Brasileira De Finanças, 2008, 6, 205-234.	0.1	1
24	Forecasting Industrial Production Using Its Aggregated and Disaggregated Series or a Combination of Both: Evidence from One Emerging Market Economy. Econometrics, 2022, 10, 27.	0.9	1
25	On the Robustness of the Principal Volatility Components. SSRN Electronic Journal, 2018, , .	0.4	0
26	Uncertainty Times for Portfolio Selection at Financial Market. SSRN Electronic Journal, 2018, , .	0.4	0
27	Effects of Official and Unofficial Central Bank Communication on the Brazilian Interest Rate Curve. SSRN Electronic Journal, 2018, , .	0.4	0
28	Co-Integração e suas Representações: Uma Resenha. Brazilian Review of Econometrics, 1991, 11, 185-216.	0.1	0
29	Speculative Bubbles and Contagion: Analysis of Volatility's Clusters During the Dotcom Bubble Based on the Dynamic Conditional Correlation Model. SSRN Electronic Journal, 0, , .	0.4	0
30	Asset Allocation With Markovian Regime Switching: Efficient Frontier and Tangent Portfolio With Regime Switching. SSRN Electronic Journal, 0, , .	0.4	0
31	Robustness and the General Dynamic Factor Model With Infinite-Dimensional Space: Identification, Estimation, and Forecasting. SSRN Electronic Journal, 0, , .	0.4	0
32	Forecasting Conditional Covariance Matrices in High-Dimensional Time Series: A General Dynamic Factor Approach. SSRN Electronic Journal, 0, , .	0.4	0
33	Are Professional Forecasters Rational? Evidence for Brazilian Dataset. SSRN Electronic Journal, 0, , .	0.4	0
34	Strategies of portfolio investment with estimates of bull and bear markets. Revista Brasileira De Finanças, 2021, 19, 160-185.	0.1	0
35	Missing observations in stochastic difference equation with arma errors. Brazilian Review of Econometrics, 0, 7, 5.	0.1	0