LukÃ¡Å¡ VÃ¡cha

List of Publications by Year
in descending order

28 papers	1,246 citations	933447 10 h-index	752698 20 g-index
28 all docs	28 docs citations	28 times ranked	761 citing authors

#	Article	IF	Citations
1	Co-movement of energy commodities revisited: Evidence from wavelet coherence analysis. Energy Economics, 2012, 34, 241-247.	12.1	340
2	Asymmetric connectedness on the U.S. stock market: Bad and good volatility spillovers. Journal of Financial Markets, 2016, 27, 55-78.	1.3	301
3	Asymmetric volatility connectedness on the forex market. Journal of International Money and Finance, 2017, 77, 39-56.	2.5	180
4	Gold, oil, and stocks: Dynamic correlations. International Review of Economics and Finance, 2016, 42, 186-201.	4.5	100
5	Timeâ€"frequency dynamics of biofuelâ€"fuelâ€"food system. Energy Economics, 2013, 40, 233-241.	12.1	82
6	Modeling and forecasting exchange rate volatility in time-frequency domain. European Journal of Operational Research, 2016, 251, 329-340.	5.7	76
7	Volatility Spillovers Across Petroleum Markets. Energy Journal, 2015, 36, 309-330.	1.7	39
8	Realized wavelet-based estimation of integrated variance and jumps in the presence of noise. Quantitative Finance, 2015, 15, 1347-1364.	1.7	20
9	Volatility Spillovers Across Petroleum Markets. SSRN Electronic Journal, 0, , .	0.4	15
10	Do co-jumps impact correlations in currency markets?. Journal of Financial Markets, 2018, 37, 97-119.	1.3	15
11	Smart predictors in the heterogeneous agent model. Journal of Economic Interaction and Coordination, 2009, 4, 163-172.	0.7	13
12	Growth cycle synchronization of the Visegrad Four and the European Union. Empirical Economics, 2020, 58, 1779-1795.	3.0	11
13	How do skilled traders change the structure of the market. International Review of Financial Analysis, 2012, 23, 66-71.	6.6	10
14	Dynamical Agents' Strategies and the Fractal Market Hypothesis. Prague Economic Papers, 2005, 14, 163-170.	0.5	8
15	Gold, Oil, and Stocks. SSRN Electronic Journal, 2013, , .	0.4	5
16	Comovement and disintegration of EU sovereign bond markets during the crisis. International Review of Economics and Finance, 2019, 64, 541-556.	4.5	5
17	Heterogeneous agent model with memory and asset price behaviour. Prague Economic Papers, 2003, 12, 155-168.	0.5	5
18	Wavelet Decomposition of the Financial Market. Prague Economic Papers, 2007, 16, 38-54.	0.5	4

#	Article	IF	Citations
19	Smart Agents and Sentiment in the Heterogeneous Agent Model. Prague Economic Papers, 2009, 18, 209-219.	0.5	4
20	Monte Carlo-based tail exponent estimator. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 4863-4874.	2.6	3
21	Time-Frequency Dynamics of Biofuels-Fuels-Food System. SSRN Electronic Journal, 0, , .	0.4	3
22	Business Cycle Synchronization of the Visegrad Four and the European Union. SSRN Electronic Journal, 0, , .	0.4	3
23	How Does Bad and Good Volatility Spill Over Across Petroleum Markets?. SSRN Electronic Journal, 0, , .	0.4	2
24	Time-Scale Analysis of Sovereign Bonds Market Co-Movement in the EU. SSRN Electronic Journal, 2015, , .	0.4	1
25	Asymmetric Volatility Connectedness on Forex Markets. SSRN Electronic Journal, 0, , .	0.4	1
26	Wavelet-Based Correlation Analysis of the Key Traded Assets. Dynamic Modeling and Econometrics in Economics and Finance, 2014, , 157-183.	0.5	0
27	Do Co-Jumps Impact Correlations in Currency Markets?. SSRN Electronic Journal, 0, , .	0.4	0
28	Time-Frequency Dynamics of Bio-Fuels-Food System. SSRN Electronic Journal, 0, , .	0.4	0