

# Lukã;Å; Vã;cha

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4326375/publications.pdf>

Version: 2024-02-01

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	Growth cycle synchronization of the Visegrad Four and the European Union. <i>Empirical Economics</i> , 2020, 58, 1779-1795.	3.0	11
2	Comovement and disintegration of EU sovereign bond markets during the crisis. <i>International Review of Economics and Finance</i> , 2019, 64, 541-556.	4.5	5
3	Do co-jumps impact correlations in currency markets?. <i>Journal of Financial Markets</i> , 2018, 37, 97-119.	1.3	15
4	Asymmetric volatility connectedness on the forex market. <i>Journal of International Money and Finance</i> , 2017, 77, 39-56.	2.5	180
5	Modeling and forecasting exchange rate volatility in time-frequency domain. <i>European Journal of Operational Research</i> , 2016, 251, 329-340.	5.7	76
6	Gold, oil, and stocks: Dynamic correlations. <i>International Review of Economics and Finance</i> , 2016, 42, 186-201.	4.5	100
7	Asymmetric connectedness on the U.S. stock market: Bad and good volatility spillovers. <i>Journal of Financial Markets</i> , 2016, 27, 55-78.	1.3	301
8	Time-Scale Analysis of Sovereign Bonds Market Co-Movement in the EU. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	1
9	Realized wavelet-based estimation of integrated variance and jumps in the presence of noise. <i>Quantitative Finance</i> , 2015, 15, 1347-1364.	1.7	20
10	Volatility Spillovers Across Petroleum Markets. <i>Energy Journal</i> , 2015, 36, 309-330.	1.7	39
11	Wavelet-Based Correlation Analysis of the Key Traded Assets. <i>Dynamic Modeling and Econometrics in Economics and Finance</i> , 2014, , 157-183.	0.5	0
12	Time-frequency dynamics of biofuel-fuel-food system. <i>Energy Economics</i> , 2013, 40, 233-241.	12.1	82
13	Gold, Oil, and Stocks. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	5
14	How do skilled traders change the structure of the market. <i>International Review of Financial Analysis</i> , 2012, 23, 66-71.	6.6	10
15	Co-movement of energy commodities revisited: Evidence from wavelet coherence analysis. <i>Energy Economics</i> , 2012, 34, 241-247.	12.1	340
16	Monte Carlo-based tail exponent estimator. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2010, 389, 4863-4874.	2.6	3
17	Smart predictors in the heterogeneous agent model. <i>Journal of Economic Interaction and Coordination</i> , 2009, 4, 163-172.	0.7	13
18	Smart Agents and Sentiment in the Heterogeneous Agent Model. <i>Prague Economic Papers</i> , 2009, 18, 209-219.	0.5	4

#	ARTICLE	IF	CITATIONS
19	Wavelet Decomposition of the Financial Market. Prague Economic Papers, 2007, 16, 38-54.	0.5	4
20	Dynamical Agents' Strategies and the Fractal Market Hypothesis. Prague Economic Papers, 2005, 14, 163-170.	0.5	8
21	Heterogeneous agent model with memory and asset price behaviour. Prague Economic Papers, 2003, 12, 155-168.	0.5	5
22	Time-Frequency Dynamics of Biofuels-Fuels-Food System. 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	Volatility Spillovers Across Petroleum Markets. SSRN Electronic Journal, 0, , .	0.4	15
25	Do Co-Jumps Impact Correlations in Currency Markets?. SSRN Electronic Journal, 0, , .	0.4	0
26	Asymmetric Volatility Connectedness on Forex Markets. SSRN Electronic Journal, 0, , .	0.4	1
27	Business Cycle Synchronization of the Visegrad Four and the European Union. SSRN Electronic Journal, 0, , .	0.4	3
28	Time-Frequency Dynamics of Bio-Fuels-Food System. SSRN Electronic Journal, 0, , .	0.4	0