

# Mark E Wohar

## List of Publications by Year in descending order

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235  
papers

6,306  
citations

76326

40  
h-index

110387

64  
g-index

235  
all docs

235  
docs citations

235  
times ranked

2576  
citing authors

#	ARTICLE	IF	CITATIONS
1	Macro variables and international stock return predictability. <i>International Journal of Forecasting</i> , 2005, 21, 137-166.	6.5	240
2	In-sample vs. out-of-sample tests of stock return predictability in the context of data mining. <i>Journal of Empirical Finance</i> , 2006, 13, 231-247.	1.8	222
3	Testing the monetary model of exchange rate determination: new evidence from a century of data. <i>Journal of International Economics</i> , 2002, 58, 359-385.	3.0	218
4	The Prebisch-Singer Hypothesis: Four Centuries of Evidence. <i>Review of Economics and Statistics</i> , 2010, 92, 367-377.	4.3	212
5	Commodity volatility breaks. <i>Journal of International Financial Markets, Institutions and Money</i> , 2012, 22, 395-422.	4.2	168
6	What are the categories of geopolitical risks that could drive oil prices higher? Acts or threats?. <i>Energy Economics</i> , 2019, 84, 104523.	12.1	163
7	BIAS IN AN ESTIMATOR OF THE FRACTIONAL DIFFERENCE PARAMETER. <i>Journal of Time Series Analysis</i> , 1993, 14, 235-246.	1.2	149
8	Does Economic Policy Uncertainty Predict Exchange Rate Returns and Volatility? Evidence from a Nonparametric Causality-in-Quantiles Test. <i>Open Economies Review</i> , 2016, 27, 229-250.	1.6	145
9	Oil price volatility and economic growth: Evidence from advanced economies using more than a century's data. <i>Applied Energy</i> , 2019, 233-234, 612-621.	10.1	137
10	Testing the monetary model of exchange rate determination: a closer look at panels. <i>Journal of International Money and Finance</i> , 2004, 23, 867-895.	2.5	110
11	Dynamic connectedness between oil prices and stock returns of clean energy and technology companies. <i>Journal of Cleaner Production</i> , 2020, 260, 121015.	9.3	109
12	Volatility spillovers across global asset classes: Evidence from time and frequency domains. <i>Quarterly Review of Economics and Finance</i> , 2018, 70, 194-202.	2.7	108
13	Regime Changes in International Real Interest Rates: Are They a Monetary Phenomenon?. <i>Journal of Money, Credit and Banking</i> , 2005, 37, 887-906.	1.6	102
14	Causality between trading volume and returns: Evidence from quantile regressions. <i>International Review of Economics and Finance</i> , 2013, 27, 144-159.	4.5	101
15	Low-Frequency Movements in Stock Prices: A State-Space Decomposition. <i>Review of Economics and Statistics</i> , 2002, 84, 649-667.	4.3	95
16	On the prevalence of trends in primary commodity prices. <i>Journal of Development Economics</i> , 2006, 79, 146-167.	4.5	95
17	International herding: Does it differ across sectors?. <i>Journal of International Financial Markets, Institutions and Money</i> , 2013, 23, 55-84.	4.2	85
18	The relationship between energy and equity markets: Evidence from volatility impulse response functions. <i>Energy Economics</i> , 2014, 43, 297-305.	12.1	83

#	ARTICLE	IF	CITATIONS
19	Common business cycles and volatilities in US states and MSAs: The role of economic uncertainty. <i>Journal of Macroeconomics</i> , 2018, 57, 317-337.	1.3	76
20	The out-of-sample forecasting performance of nonlinear models of real exchange rate behavior. <i>International Journal of Forecasting</i> , 2006, 22, 341-361.	6.5	75
21	Impact of US uncertainties on emerging and mature markets: Evidence from a quantile-vector autoregressive approach. <i>Journal of International Financial Markets, Institutions and Money</i> , 2017, 48, 178-191.	4.2	75
22	Measuring the response of gold prices to uncertainty: An analysis beyond the mean. <i>Economic Modelling</i> , 2018, 75, 105-116.	3.8	74
23	Volatility jumps: The role of geopolitical risks. <i>Finance Research Letters</i> , 2018, 27, 247-258.	6.7	73
24	Public and private investment: Are there causal linkages?. <i>Journal of Macroeconomics</i> , 1995, 17, 1-30.	1.3	69
25	Time-varying rare disaster risks, oil returns and volatility. <i>Energy Economics</i> , 2018, 75, 239-248.	12.1	64
26	Valuation ratios and long-horizon stock price predictability. <i>Journal of Applied Econometrics</i> , 2005, 20, 327-344.	2.3	63
27	Nonlinear dynamics and covered interest rate parity. <i>Empirical Economics</i> , 1998, 23, 535-559.	3.0	60
28	Derivative activities and managerial incentives in the banking industry. <i>Journal of Corporate Finance</i> , 1999, 5, 251-276.	5.5	60
29	Terror attacks and stock-market fluctuations: evidence based on a nonparametric causality-in-quantiles test for the G7 countries. <i>European Journal of Finance</i> , 2018, 24, 333-346.	3.1	58
30	The contribution of economic fundamentals to movements in exchange rates. <i>Journal of International Economics</i> , 2013, 90, 1-16.	3.0	55
31	Forecasting oil and stock returns with a Qual VAR using over 150 years off data. <i>Energy Economics</i> , 2017, 62, 181-186.	12.1	54
32	Capital Inflows and Economic Growth: Does the Role of Institutions Matter?. <i>International Journal of Finance and Economics</i> , 2015, 20, 253-275.	3.5	52
33	Monetary Fundamentals and Exchange Rate Dynamics under Different Nominal Regimes. <i>Economic Inquiry</i> , 2004, 42, 179-193.	1.8	51
34	Will Valuation Ratios Revert to Historical Means?. <i>Journal of Portfolio Management</i> , 2002, 28, 23-35.	0.6	50
35	Are Tax Effects Important in the Long-Run Fisher Relationship? Evidence from the Municipal Bond Market. <i>Journal of Finance</i> , 1999, 54, 307-317.	5.1	49
36	Convergence in Interest Rates and Inflation Rates Across Countries and Over Time. <i>Review of International Economics</i> , 1997, 5, 129-141.	1.3	47

#	ARTICLE	IF	CITATIONS
37	STOCK PRICE EFFECTS OF PERMANENT AND TRANSITORY SHOCKS. <i>Economic Inquiry</i> , 1998, 36, 540-552.	1.8	47
38	The persistence in international real interest rates. <i>International Journal of Finance and Economics</i> , 2004, 9, 339-346.	3.5	47
39	Multi-period portfolio choice and the intertemporal hedging demands for stocks and bonds: International evidence. <i>Journal of International Money and Finance</i> , 2009, 28, 427-453.	2.5	46
40	Inflation, inflation uncertainty, and economic growth in emerging and developing countries: Panel data evidence. <i>Economic Systems</i> , 2016, 40, 638-657.	2.2	46
41	Forecasting returns: New European evidence. <i>Journal of Empirical Finance</i> , 2014, 26, 76-95.	1.8	45
42	The impact of US uncertainty on the Euro area in good and bad times: evidence from a quantile structural vector autoregressive model. <i>Empirica</i> , 2019, 46, 353-368.	1.8	45
43	Financial stress, economic policy uncertainty, and oil price uncertainty. <i>Energy Economics</i> , 2021, 104, 105686.	12.1	45
44	Does partisan conflict predict a reduction in US stock market (realized) volatility? Evidence from a quantile-on-quantile regression model. <i>North American Journal of Economics and Finance</i> , 2018, 43, 87-96.	3.5	43
45	Common cycles and common trends in the stock and oil markets: Evidence from more than 150 years of data. <i>Energy Economics</i> , 2017, 61, 72-86.	12.1	42
46	Changes in the oil price-inflation pass-through. <i>Journal of Economics and Business</i> , 2013, 68, 24-42.	2.7	41
47	Safe havens in the face of Presidential election uncertainty: A comparison between Bitcoin, oil and precious metals. <i>Applied Economics</i> , 2019, 51, 6076-6088.	2.2	41
48	Empirical evidence of extreme dependence and contagion risk between main cryptocurrencies. <i>North American Journal of Economics and Finance</i> , 2020, 51, 101083.	3.5	40
49	Causal effects of the United States and Japan on Pacific-Rim stock markets: nonparametric quantile causality approach. <i>Applied Economics</i> , 2018, 50, 5712-5727.	2.2	38
50	Do commodities make effective hedges for equity investors?. <i>Research in International Business and Finance</i> , 2017, 42, 1274-1288.	5.9	35
51	DETERMINANTS OF PERSISTENCE IN RELATIVE PERFORMANCE OF MUTUAL FUNDS. <i>Journal of Financial Research</i> , 1995, 18, 415-430.	1.2	34
52	Forecasting market returns: bagging or combining?. <i>International Journal of Forecasting</i> , 2017, 33, 102-120.	6.5	34
53	Do terror attacks predict gold returns? Evidence from a quantile-predictive-regression approach. <i>Quarterly Review of Economics and Finance</i> , 2017, 65, 276-284.	2.7	33
54	Long-Run Commodity Prices, Economic Growth, and Interest Rates: 17th Century to the Present Day. <i>World Development</i> , 2017, 89, 57-70.	4.9	31

#	ARTICLE	IF	CITATIONS
55	Rise and fall of calendar anomalies over a century. <i>North American Journal of Economics and Finance</i> , 2019, 49, 181-205.	3.5	31
56	The impact of US uncertainty shocks on a panel of advanced and emerging market economies. <i>Journal of International Trade and Economic Development</i> , 2020, 29, 711-721.	2.3	31
57	Cointegration, forecasting and international stock prices. <i>Global Finance Journal</i> , 1998, 9, 181-204.	5.1	30
58	Oil price uncertainty and movements in the US government bond risk premia. <i>North American Journal of Economics and Finance</i> , 2020, 52, 101147.	3.5	30
59	The Road Less Travelled: Institutional Aspects of Data and their Influence on Empirical Estimates with an Application to Tests of Forward Rate Unbiasedness. <i>Economic Journal</i> , 1996, 106, 26.	3.6	29
60	A PANEL ANALYSIS OF THE STOCK RETURNâ€“DIVIDEND YIELD RELATION: PREDICTING RETURNS AND DIVIDEND GROWTH*. <i>Manchester School</i> , 2013, 81, 386-400.	0.9	29
61	Periodically collapsing bubbles in the South African stock market. <i>Research in International Business and Finance</i> , 2016, 38, 191-201.	5.9	29
62	Chapter 10 Forecasting Stock Return Volatility in the Presence of Structural Breaks. <i>Frontiers of Economics and Globalization</i> , 2008, , 381-416.	0.3	28
63	Predicting asset returns in the BRICS: The role of macroeconomic and fundamental predictors. <i>International Review of Economics and Finance</i> , 2016, 41, 122-143.	4.5	28
64	Two puzzles in the analysis of foreign exchange market efficiency. <i>International Review of Financial Analysis</i> , 1998, 7, 95-111.	6.6	27
65	A cointegrated structural VAR model of the Canadian economy. <i>Applied Economics</i> , 2004, 36, 195-213.	2.2	26
66	Determinants of state diesel fuel excise tax rates: the political economy of fuel taxation in the United States. <i>Annals of Regional Science</i> , 2007, 41, 171-188.	2.1	26
67	IDENTIFYING REGIME CHANGES IN MARKET VOLATILITY. <i>Journal of Financial Research</i> , 2006, 29, 79-93.	1.2	25
68	Market fundamentals versus rational bubbles in stock prices: a Bayesian perspective. <i>Journal of Applied Econometrics</i> , 2009, 24, 35-75.	2.3	24
69	Markov-switching analysis of exchange rate pass-through: Perspective from Asian countries. <i>International Review of Economics and Finance</i> , 2017, 51, 245-257.	4.5	24
70	The depreciation of the pound post-Brexit: Could it have been predicted?. <i>Finance Research Letters</i> , 2017, 21, 206-213.	6.7	24
71	Are Islamic stock markets efficient? A multifractal detrended fluctuation analysis. <i>Finance Research Letters</i> , 2018, 26, 100-105.	6.7	24
72	Testing the asymmetric effects of exchange rate pass-through in BRICS countries: Does the state of the economy matter?. <i>World Economy</i> , 2021, 44, 188-233.	2.5	24

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73	NEW EVIDENCE CONCERNING THE EXPECTATIONS THEORY FOR THE SHORT END OF THE MATURITY SPECTRUM. <i>Journal of Financial Research</i> , 1991, 14, 83-92.	1.2	23
74	PROFIT PERSISTENCE REVISITED: THE CASE OF THE UK*. <i>Manchester School</i> , 2011, 79, 510-527.	0.9	23
75	Time varying stock return predictability: Evidence from US sectors. <i>Finance Research Letters</i> , 2013, 10, 34-40.	6.7	23
76	Do leading indicators forecast U.S. recessions? A nonlinear reevaluation using historical data. <i>International Finance</i> , 2017, 20, 289-316.	1.6	23
77	The effect of global and regional stock market shocks on safe haven assets. <i>Structural Change and Economic Dynamics</i> , 2020, 54, 297-308.	4.5	23
78	Monetary institutions, budget deficits and inflation. <i>European Journal of Political Economy</i> , 1990, 6, 531-551.	1.8	22
79	Do terror attacks affect the dollar-pound exchange rate? A nonparametric causality-in-quantiles analysis. <i>North American Journal of Economics and Finance</i> , 2017, 41, 44-56.	3.5	22
80	Political uncertainty, COVID-19 pandemic and stock market volatility transmission. <i>Journal of International Financial Markets, Institutions and Money</i> , 2021, 74, 101383.	4.2	22
81	“Black Swans” before the “Black Swan”-evidence from international LIBOR-OIS spreads. <i>Journal of International Money and Finance</i> , 2012, 31, 1339-1357.	2.5	21
82	Sticky prices or economically-linked economies: The case of forecasting the Chinese stock market. <i>Journal of International Money and Finance</i> , 2014, 41, 95-109.	2.5	21
83	Asymmetric tax multipliers. <i>Journal of Macroeconomics</i> , 2015, 43, 38-48.	1.3	21
84	Can commodity returns forecast Canadian sector stock returns?. <i>International Review of Economics and Finance</i> , 2016, 41, 172-188.	4.5	21
85	Time-varying predictability of oil market movements over a century of data: The role of US financial stress. <i>North American Journal of Economics and Finance</i> , 2019, 50, 100994.	3.5	21
86	Forecasting US GNP growth: The role of uncertainty. <i>Journal of Forecasting</i> , 2018, 37, 541-559.	2.8	20
87	Housing sector and economic policy uncertainty: A GMM panel VAR approach. <i>International Review of Economics and Finance</i> , 2021, 76, 114-126.	4.5	20
88	Forecasting the recent behavior of US business fixed investment spending: an analysis of competing models. <i>Journal of Forecasting</i> , 2007, 26, 33-51.	2.8	19
89	Long Memory Regressors and Predictive Testing: A Two-stage Rebalancing Approach. <i>Econometric Reviews</i> , 2013, 32, 318-360.	1.1	19
90	The role of time-varying rare disaster risks in predicting bond returns and volatility. <i>Review of Financial Economics</i> , 2019, 37, 327-340.	1.1	19

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91	Geopolitical risks and recessions in a panel of advanced economies: evidence from over a century of data. <i>Applied Economics Letters</i> , 2019, 26, 1317-1321.	1.8	19
92	Exchange rate returns and volatility: the role of time-varying rare disaster risks. <i>European Journal of Finance</i> , 2019, 25, 190-203.	3.1	19
93	Fed's unconventional monetary policy and risk spillover in the US financial markets. <i>Quarterly Review of Economics and Finance</i> , 2020, 78, 42-52.	2.7	19
94	High-Frequency Volatility Forecasting of US Housing Markets. <i>Journal of Real Estate Finance and Economics</i> , 2021, 62, 283-317.	1.5	19
95	The predictive value of inequality measures for stock returns: An analysis of long-span UK data using quantile random forests. <i>Finance Research Letters</i> , 2019, 29, 315-322.	6.7	18
96	Role of global, regional, and advanced market economic policy uncertainty on bond spreads in emerging markets. <i>Economic Modelling</i> , 2021, 102, 105576.	3.8	18
97	Do house prices hedge inflation in the US? A quantile cointegration approach. <i>International Review of Economics and Finance</i> , 2018, 54, 15-26.	4.5	17
98	The Impact of Oil Shocks in a Small Open Economy New-Keynesian Dynamic Stochastic General Equilibrium Model for an Oil-Importing Country: The Case of South Africa. <i>Emerging Markets Finance and Trade</i> , 2019, 55, 1593-1618.	3.1	17
99	US Fiscal Policy and Asset Prices: The Role of Partisan Conflict. <i>International Review of Finance</i> , 2019, 19, 851-862.	1.9	17
100	“Digital Gold” and geopolitics. <i>Research in International Business and Finance</i> , 2022, 59, 101512.	5.9	17
101	The role of an aligned investor sentiment index in predicting bond risk premia of the U.S. <i>Journal of Financial Markets</i> , 2020, 51, 100541.	1.3	16
102	Moving out of the linear rut: A period-specific and regime-dependent exchange rate and oil price pass-through in the BRICS countries. <i>Energy Economics</i> , 2021, 98, 105249.	12.1	16
103	Structural breaks in volatility: the case of UK sector returns. <i>Applied Financial Economics</i> , 2011, 21, 1079-1093.	0.5	15
104	Breaks, trends and unit roots in commodity prices: a robust investigation. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2014, 18, .	0.3	15
105	The efficiency of the art market: Evidence from variance ratio tests, linear and nonlinear fractional integration approaches. <i>International Review of Economics and Finance</i> , 2017, 51, 283-294.	4.5	15
106	The role of partisan conflict in forecasting the U.S. equity premium: A nonparametric approach. <i>Finance Research Letters</i> , 2018, 25, 131-136.	6.7	15
107	Is COVID-19 Related Anxiety an Accelerator for Responsible and Sustainable Investing ? A Sentiment Analysis. <i>Applied Economics</i> , 2021, 53, 1528-1539.	2.2	15
108	Exchange rate pass-through in the Asian countries: does inflation volatility matter?. <i>Applied Economics Letters</i> , 2018, 25, 309-312.	1.8	14

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109	News implied volatility and the stock-bond nexus: Evidence from historical data for the USA and the UK markets. <i>Journal of Multinational Financial Management</i> , 2018, 47-48, 76-90.	2.3	14
110	Volatility forecasting with bivariate multifractal models. <i>Journal of Forecasting</i> , 2020, 39, 155-167.	2.8	14
111	What Drives Stock Prices? Identifying the Determinants of Stock Price Movements. <i>Southern Economic Journal</i> , 2006, 73, 55.	2.1	13
112	An empirical investigation of the Taylor curve. <i>Journal of Macroeconomics</i> , 2012, 34, 380-390.	1.3	13
113	The output gap and stock returns: Do cyclical fluctuations predict portfolio returns?. <i>International Review of Financial Analysis</i> , 2013, 26, 40-50.	6.6	13
114	Sources of the stock price fluctuations in Chinese equity market. <i>European Journal of Finance</i> , 2014, 20, 829-846.	3.1	13
115	Do cay and cayMS predict stock and housing returns? Evidence from a nonparametric causality test. <i>International Review of Economics and Finance</i> , 2017, 48, 269-279.	4.5	13
116	Growth volatility and inequality in the U.S.: A wavelet analysis. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 521, 48-73.	2.6	13
117	Persistence of economic uncertainty: a comprehensive analysis. <i>Applied Economics</i> , 2019, 51, 4477-4498.	2.2	13
118	Time-varying role of macroeconomic shocks on house prices in the US and UK: evidence from over 150 years of data. <i>Empirical Economics</i> , 2020, 58, 2249-2285.	3.0	13
119	Implied Volatility in Options Markets and Conditional Heteroscedasticity in Stock Markets. <i>Financial Review</i> , 1992, 27, 503-530.	1.8	12
120	Cointegration and the term structure: A multicountry comparison. <i>International Review of Economics and Finance</i> , 1996, 5, 21-34.	4.5	12
121	The determinants of quantile autocorrelations: Evidence from the UK. <i>International Review of Financial Analysis</i> , 2013, 29, 51-61.	6.6	12
122	Long-run growth empirics and new challenges for unified theory. <i>Applied Economics</i> , 2013, 45, 3973-3987.	2.2	12
123	The relationship between temperature and CO <sub>2</sub> emissions: evidence from a short and very long dataset. <i>Applied Economics</i> , 2013, 45, 3683-3690.	2.2	12
124	Location, location, location: currency effects and return predictability?. <i>Applied Economics</i> , 2015, 47, 1883-1898.	2.2	12
125	Oil shocks and volatility jumps. <i>Review of Quantitative Finance and Accounting</i> , 2020, 54, 247-272.	1.6	12
126	Spillover effects in oil-related CDS markets during and after the sub-prime crisis. <i>North American Journal of Economics and Finance</i> , 2020, 54, 101249.	3.5	12



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127	The energy transition, Trump energy agenda and COVID-19. <i>International Economics</i> , 2021, 165, 140-153.	3.1	12
128	The Thrift Crisis, Mortgage-Credit Intermediation, and Housing Activity. <i>Journal of Money, Credit and Banking</i> , 1995, 27, 476.	1.6	11
129	The cyclical of fiscal policy: New evidence from unobserved components approach. <i>Journal of Macroeconomics</i> , 2017, 53, 222-234.	1.3	11
130	Stock returns forecasting with metals: sentiment vs. fundamentals. <i>European Journal of Finance</i> , 2018, 24, 458-477.	3.1	11
131	Time-varying causal relationship between stock market and unemployment in the United Kingdom: Historical evidence from 1855 to 2017. <i>Journal of Multinational Financial Management</i> , 2019, 49, 81-88.	2.3	11
132	What is a better cross-hedge for energy: Equities or other commodities?. <i>Global Finance Journal</i> , 2019, 42, 100417.	5.1	11
133	Historical evolution of monthly anomalies in international stock markets. <i>Research in International Business and Finance</i> , 2020, 52, 101127.	5.9	11
134	Nonlinear dynamics and covered interest rate parity. <i>Empirical Economics</i> , 1998, 23, 535-559.	3.0	11
135	The Linkage between Prices, Wages, and Labor Productivity: A Panel Study of Manufacturing Industries. <i>Southern Economic Journal</i> , 2004, 70, 920-941.	2.1	11
136	Alternative modes of deficit financing and endogenous monetary and fiscal policy in the U.S.A. 1923-1982. <i>Journal of Applied Econometrics</i> , 1987, 2, 1-25.	2.3	10
137	The real exchange rate-real interest rate relation: evidence from tests for symmetric and asymmetric threshold cointegration. <i>International Journal of Finance and Economics</i> , 2006, 11, 139-153.	3.5	10
138	Output and stock prices: an examination of the relationship over 200 years. <i>Applied Financial Economics</i> , 2012, 22, 1615-1629.	0.5	10
139	Expected returns and expected dividend growth: time to rethink an established empirical literature. <i>Applied Economics</i> , 2014, 46, 2462-2476.	2.2	10
140	Can the Consumption-Wealth Ratio Predict Housing Returns? Evidence from OECD Countries. <i>Real Estate Economics</i> , 2019, 47, 935-976.	1.7	10
141	Evolution of price effects after one-day abnormal returns in the US stock market. <i>North American Journal of Economics and Finance</i> , 2021, 57, 101405.	3.5	10
142	The dynamics of inflation: a study of a large number of countries. <i>Applied Economics</i> , 2012, 44, 2001-2026.	2.2	9
143	An Unobserved Components Model that Yields Business and Medium-Run Cycles. <i>Journal of Money, Credit and Banking</i> , 2013, 45, 1351-1373.	1.6	9
144	The Role of Current Account Balance in Forecasting the US Equity Premium: Evidence From a Quantile Predictive Regression Approach. <i>Open Economies Review</i> , 2017, 28, 47-59.	1.6	9

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145	Factors delaying marriage in Korea: an analysis of the Korean population census data for 1990â€“2010. <i>Asian Population Studies</i> , 2021, 17, 71-93.	1.5	9
146	Stock return predictability and dividendâ€“price ratio: a nonlinear approach. <i>International Journal of Finance and Economics</i> , 2010, 15, 351-365.	3.5	8
147	Spurious long memory, uncommon breaks and the impliedâ€“realized volatility puzzle. <i>Journal of International Money and Finance</i> , 2015, 56, 36-54.	2.5	8
148	Consumption growth, preference for smoothing, changes in expectations and risk premium. <i>Quarterly Review of Economics and Finance</i> , 2015, 56, 80-97.	2.7	8
149	Testing the Efficiency of the Art Market Using Quantileâ€“Based Unit Root Tests with Sharp and Smooth Breaks. <i>Manchester School</i> , 2018, 86, 488-511.	0.9	8
150	Stock return distribution and predictability: Evidence from over a century of daily data on the DJIA index. <i>International Review of Economics and Finance</i> , 2019, 60, 1-25.	4.5	8
151	Halloween Effect in developed stock markets: A historical perspective. <i>International Economics</i> , 2020, 161, 130-138.	3.1	8
152	Do increases in petroleum product prices put the incumbent party at risk in US presidential elections?. <i>Applied Economics</i> , 2007, 39, 727-737.	2.2	7
153	Determining what drives stock returns: Proper inference is crucial: Evidence from the UK. <i>International Review of Economics and Finance</i> , 2014, 33, 371-390.	4.5	7
154	Examining real interest parity: Which component reverts quickest and in which regime?. <i>International Review of Financial Analysis</i> , 2015, 39, 72-83.	6.6	7
155	A Reexamination of Real Stock Returns, Real Interest Rates, Real Activity, and Inflation: Evidence from a Large Data Set. <i>Financial Review</i> , 2017, 52, 405-433.	1.8	7
156	Differences of opinion and stock market volatility: evidence from a nonparametric causality-in-quantiles approach. <i>Journal of Economics and Finance</i> , 2018, 42, 339-351.	1.8	7
157	The predictive power of the yield spread for future economic expansions: Evidence from a new approach. <i>Economic Modelling</i> , 2018, 75, 181-195.	3.8	7
158	Are BRICS exchange rates chaotic?. <i>Applied Economics Letters</i> , 2019, 26, 1104-1110.	1.8	7
159	What Drives Commodity Returns? Market, Sector or Idiosyncratic Factors?. <i>Oxford Bulletin of Economics and Statistics</i> , 2020, 82, 311-330.	1.7	7
160	Gold, platinum and the predictability of bond risk premia. <i>Finance Research Letters</i> , 2021, 38, 101490.	6.7	7
161	The Limits of Rational Expectations. <i>Southern Economic Journal</i> , 1989, 56, 281.	2.1	6
162	Abnormal profits and relative strength in mutual fund returns. <i>Review of Financial Economics</i> , 1996, 5, 101-116.	1.1	6

#	ARTICLE	IF	CITATIONS
163	Technological convergence among US regions and states. <i>Economics of Innovation and New Technology</i> , 2004, 13, 101-126.	3.4	6
164	Structural Breaks in Volatility: The Case of Chinese Stock Returns. <i>Chinese Economy</i> , 2016, 49, 81-93.	2.0	6
165	Are stock returns an inflation hedge for the UK? Evidence from a wavelet analysis using over three centuries of data. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2019, 23, .	0.3	6
166	The role of real estate uncertainty in predicting US home sales growth: evidence from a quantiles-based Bayesian model averaging approach. <i>Applied Economics</i> , 2020, 52, 528-536.	2.2	6
167	Predicting Stock Market Movements in the United States: The Role of Presidential Approval Ratings*. <i>International Review of Finance</i> , 2021, 21, 324-335.	1.9	6
168	Impact of oil price volatility on state-level consumption of the United States: The role of oil dependence. <i>Energy Exploration and Exploitation</i> , 2021, 39, 962-974.	2.3	6
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