

Mark E Wohar

List of Publications by Year in descending order

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Version: 2024-02-01

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	What drives most jumps in global crude oil prices? Fundamental shortage conditions, cartel, geopolitics or the behaviour of financial market participants. <i>World Economy</i> , 2023, 46, 598-618.	2.5	3
2	“Digital Gold” and geopolitics. <i>Research in International Business and Finance</i> , 2022, 59, 101512.	5.9	17
3	Effectiveness of monetary policy under the high and low economic uncertainty states: evidence from the major Asian economies. <i>Empirical Economics</i> , 2022, 63, 1741-1769.	3.0	5
4	Uncertainty and predictability of real housing returns in the United Kingdom: A regional analysis. <i>Journal of Forecasting</i> , 2022, 41, 1525-1556.	2.8	3
5	Phillips Curve for the Asian Economies: A Nonlinear Perspective. <i>Emerging Markets Finance and Trade</i> , 2021, 57, 3508-3537.	3.1	2
6	The impact of disaggregated oil shocks on state-level consumption of the United States. <i>Applied Economics Letters</i> , 2021, 28, 1818-1824.	1.8	3
7	High-Frequency Volatility Forecasting of US Housing Markets. <i>Journal of Real Estate Finance and Economics</i> , 2021, 62, 283-317.	1.5	19
8	Gold, platinum and the predictability of bond risk premia. <i>Finance Research Letters</i> , 2021, 38, 101490.	6.7	7
9	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
10	Factors delaying marriage in Korea: an analysis of the Korean population census data for 1990–2010. <i>Asian Population Studies</i> , 2021, 17, 71-93.	1.5	9
11	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
12	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
13	Day-of-the-week effect and spread determinants: Some international evidence from equity markets. <i>International Review of Economics and Finance</i> , 2021, 71, 268-288.	4.5	3
14	Testing for rational bubbles in the UK housing market. <i>Applied Economics</i> , 2021, 53, 962-975.	2.2	4
15	Linking U.S. State-level housing market returns, and the consumption-(Dis)Aggregate wealth ratio. <i>International Review of Economics and Finance</i> , 2021, 71, 779-810.	4.5	3
16	Variants of consumption–wealth ratios and predictability of U.S. government bond risk premia. <i>International Review of Finance</i> , 2021, 21, 661-674.	1.9	5
17	What Can Fifty-Two Collateralizable Wealth Measures Tell Us About Future Housing Market Returns? Evidence from U.S. State-Level Data. <i>Journal of Real Estate Finance and Economics</i> , 2021, 62, 81-107.	1.5	1
18	Multi-Horizon Financial and Housing Wealth Effects across the U.S. States. <i>Sustainability</i> , 2021, 13, 1341.	3.2	1

#	ARTICLE	IF	CITATIONS
19	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
20	The impact of disaggregated oil shocks on state-level real housing returns of the United States: The role of oil dependence. <i>Finance Research Letters</i> , 2021, , 102029.	6.7	4
21	The energy transition, Trump energy agenda and COVID-19. <i>International Economics</i> , 2021, 165, 140-153.	3.1	12
22	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
23	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
24	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
25	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
26	Managing exposure to volatile oil prices: Evidence from U.S. sectoral and industry-level data. <i>Resources Policy</i> , 2021, 73, 102143.	9.6	1
27	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
28	The dynamics of U.S. REITs returns to uncertainty shocks: A proxy SVAR approach. <i>Research in International Business and Finance</i> , 2021, 58, 101433.	5.9	4
29	Financial stress, economic policy uncertainty, and oil price uncertainty. <i>Energy Economics</i> , 2021, 104, 105686.	12.1	45
30	CITY SIZE, LABOR PRODUCTIVITY AND WAGES IN KOREA. <i>Singapore Economic Review</i> , 2020, 65, 1073-1098.	1.7	0
31	Oil shocks and volatility jumps. <i>Review of Quantitative Finance and Accounting</i> , 2020, 54, 247-272.	1.6	12
32	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
33	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
34	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
35	What Drives Commodity Returns? Market, Sector or Idiosyncratic Factors?. <i>Oxford Bulletin of Economics and Statistics</i> , 2020, 82, 311-330.	1.7	7
36	Volatility forecasting with bivariate multifractal models. <i>Journal of Forecasting</i> , 2020, 39, 155-167.	2.8	14

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37	Historical volatility of advanced equity markets: The role of local and global crises. Finance Research Letters, 2020, 34, 101265.	6.7	2
38	Is the Housing Market in the United States Really Weakly-Efficient?. Applied Economics Letters, 2020, 27, 1124-1134.	1.8	4
39	Historical evolution of monthly anomalies in international stock markets. Research in International Business and Finance, 2020, 52, 101127.	5.9	11
40	Halloween Effect in developed stock markets: A historical perspective. International Economics, 2020, 161, 130-138.	3.1	8
41	Spillover effects in oil-related CDS markets during and after the sub-prime crisis. North American Journal of Economics and Finance, 2020, 54, 101249.	3.5	12
42	Price gap anomaly in the US stock market: The whole story. North American Journal of Economics and Finance, 2020, 52, 101177.	3.5	2
43	The effect of global and regional stock market shocks on safe haven assets. Structural Change and Economic Dynamics, 2020, 54, 297-308.	4.5	23
44	Dynamic connectedness between oil prices and stock returns of clean energy and technology companies. Journal of Cleaner Production, 2020, 260, 121015.	9.3	109
45	Is there an effect of policy-related uncertainty on inflation? evidence from the United States under Trump. Applied Economics, 2020, 52, 3858-3873.	2.2	5
46	Fed's unconventional monetary policy and risk spillover in the US financial markets. Quarterly Review of Economics and Finance, 2020, 78, 42-52.	2.7	19
47	The role of an aligned investor sentiment index in predicting bond risk premia of the U.S. Journal of Financial Markets, 2020, 51, 100541.	1.3	16
48	Oil price uncertainty and movements in the US government bond risk premia. North American Journal of Economics and Finance, 2020, 52, 101147.	3.5	30
49	The impact of US uncertainty shocks on a panel of advanced and emerging market economies. Journal of International Trade and Economic Development, 2020, 29, 711-721.	2.3	31
50	Mortgage Default Risks and High-Frequency Predictability of the U.S. Housing Market: A Reconsideration. Journal of Real Estate Portfolio Management, 2020, 26, 111-117.	0.9	4
51	What Trump's China Tariffs Have Cost U.S. Companies?. Journal of Economic Integration, 2020, 35, 282-295.	1.2	2
52	The role of term spread and pattern changes in predicting stock returns and volatility of the United Kingdom: Evidence from a nonparametric causality-in-quantiles test using over 250 years of data. North American Journal of Economics and Finance, 2019, 47, 391-405.	3.5	1
53	Are stock returns an inflation hedge for the UK? Evidence from a wavelet analysis using over three centuries of data. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, .	0.3	6
54	What are the categories of geopolitical risks that could drive oil prices higher? Acts or threats?. Energy Economics, 2019, 84, 104523.	12.1	163

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55	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
56	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
57	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
58	Changes in the relationship between short-term interest rate, inflation and growth: evidence from the UK, 1820-2014. <i>Bulletin of Economic Research</i> , 2019, 71, 616-640.	1.1	5
59	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
60	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
61	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
62	Persistence of economic uncertainty: a comprehensive analysis. <i>Applied Economics</i> , 2019, 51, 4477-4498.	2.2	13
63	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
64	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
65	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
66	Are BRICS exchange rates chaotic?. <i>Applied Economics Letters</i> , 2019, 26, 1104-1110.	1.8	7
67	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
68	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
69	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
70	Can the Consumption-Wealth Ratio Predict Housing Returns? Evidence from OECD Countries. <i>Real Estate Economics</i> , 2019, 47, 935-976.	1.7	10
71	What is a better cross-hedge for energy: Equities or other commodities?. <i>Global Finance Journal</i> , 2019, 42, 100417.	5.1	11
72	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

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73	Fiscal stance, foreign capital inflows and the behavior of current account in the Asian countries. <i>Empirical Economics</i> , 2019, 56, 523-549.	3.0	2
74	US Fiscal Policy and Asset Prices: The Role of Partisan Conflict. <i>International Review of Finance</i> , 2019, 19, 851-862.	1.9	17
75	The role of monetary policy uncertainty in predicting equity market volatility of the United Kingdom: evidence from over 150 years of data. <i>Economics and Business Letters</i> , 2019, 8, 138.	0.7	4
76	Volatility Spillovers between Interest Rates and Equity Markets of Developed Economies. <i>Journal of Central Banking Theory and Practice</i> , 2019, 8, 39-50.	2.0	3
77	Forecasting US GNP growth: The role of uncertainty. <i>Journal of Forecasting</i> , 2018, 37, 541-559.	2.8	20
78	Nonlinear Taylor rules: evidence from a large dataset. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2018, 22, .	0.3	4
79	Are Islamic stock markets efficient? A multifractal detrended fluctuation analysis. <i>Finance Research Letters</i> , 2018, 26, 100-105.	6.7	24
80	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
81	Volatility jumps: The role of geopolitical risks. <i>Finance Research Letters</i> , 2018, 27, 247-258.	6.7	73
82	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
83	Exchange rate pass-through in the Asian countries: does inflation volatility matter?. <i>Applied Economics Letters</i> , 2018, 25, 309-312.	1.8	14
84	Stock returns forecasting with metals: sentiment vs. fundamentals. <i>European Journal of Finance</i> , 2018, 24, 458-477.	3.1	11
85	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
86	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
87	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
88	Wealth-to-Income Ratio and Stock Market Movements: Evidence from a Nonparametric Causality Test. <i>International Review of Finance</i> , 2018, 18, 495-506.	1.9	4
89	Testing the Efficiency of the Art Market Using Quantile-Based Unit Root Tests with Sharp and Smooth Breaks. <i>Manchester School</i> , 2018, 86, 488-511.	0.9	8
90	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

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91	Measuring the response of gold prices to uncertainty: An analysis beyond the mean. <i>Economic Modelling</i> , 2018, 75, 105-116.	3.8	74
92	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
93	Global factors and equity market valuations: Do country characteristics matter?. <i>International Journal of Finance and Economics</i> , 2018, 23, 427-441.	3.5	1
94	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
95	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
96	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
97	UK macroeconomic volatility: Historical evidence over seven centuries. <i>Journal of Policy Modeling</i> , 2018, 40, 767-789.	3.1	0
98	Time-varying rare disaster risks, oil returns and volatility. <i>Energy Economics</i> , 2018, 75, 239-248.	12.1	64
99	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
100	Forecasting key US macroeconomic variables with a factor-augmented Qual VAR. <i>Journal of Forecasting</i> , 2017, 36, 640-650.	2.8	3
101	Predictability and underreaction in industry-level returns: Evidence from commodity markets. <i>Journal of Commodity Markets</i> , 2017, 6, 1-15.	2.1	3
102	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
103	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
104	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
105	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
106	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
107	The depreciation of the pound post-Brexit: Could it have been predicted?. <i>Finance Research Letters</i> , 2017, 21, 206-213.	6.7	24
108	Do leading indicators forecast U.S. recessions? A nonlinear re-evaluation using historical data. <i>International Finance</i> , 2017, 20, 289-316.	1.6	23

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109	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
110	The cyclicity of fiscal policy: New evidence from unobserved components approach. <i>Journal of Macroeconomics</i> , 2017, 53, 222-234.	1.3	11
111	Do commodities make effective hedges for equity investors?. <i>Research in International Business and Finance</i> , 2017, 42, 1274-1288.	5.9	35
112	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
113	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
114	Forecasting market returns: bagging or combining?. <i>International Journal of Forecasting</i> , 2017, 33, 102-120.	6.5	34
115	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
116	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
117	The Effects of Brexit on the Pound: Towards a Currency Crisis?. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	0
118	FORECASTING US INFLATION USING DYNAMIC GENERAL-TO-SPECIFIC MODEL SELECTION. <i>Bulletin of Economic Research</i> , 2016, 68, 151-167.	1.1	1
119	Structural Breaks in Volatility: The Case of Chinese Stock Returns. <i>Chinese Economy</i> , 2016, 49, 81-93.	2.0	6
120	Periodically collapsing bubbles in the South African stock market. <i>Research in International Business and Finance</i> , 2016, 38, 191-201.	5.9	29
121	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
122	Bus commuting, subway commuting, and walking to workplaces in US cities: Socioeconomic factors of transit commuters. <i>International Journal of Sustainable Transportation</i> , 2016, 10, 861-880.	4.1	3
123	An evaluation of ECB policy in the Euro's big four. <i>Journal of Macroeconomics</i> , 2016, 48, 203-213.	1.3	2
124	Can commodity returns forecast Canadian sector stock returns?. <i>International Review of Economics and Finance</i> , 2016, 41, 172-188.	4.5	21
125	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
126	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

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127	A BAYESIAN ANALYSIS OF WEAK IDENTIFICATION IN STOCK PRICE DECOMPOSITIONS. <i>Macroeconomic Dynamics</i> , 2015, 19, 728-752.	0.7	5
128	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
129	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
130	Location, location, location: currency effects and return predictability?. <i>Applied Economics</i> , 2015, 47, 1883-1898.	2.2	12
131	Spurious long memory, uncommon breaks and the implied“realized volatility puzzle. <i>Journal of International Money and Finance</i> , 2015, 56, 36-54.	2.5	8
132	Parity reversion in the Asian real exchange rates: new evidence from the local-persistent model. <i>Applied Economics</i> , 2015, 47, 6395-6408.	2.2	2
133	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
134	Asymmetric tax multipliers. <i>Journal of Macroeconomics</i> , 2015, 43, 38-48.	1.3	21
135	The Stock Return Predictability and Stock Price Decomposition in the Chinese Equity Market. , 2015, , 150-170.		0
136	Sources of the stock price fluctuations in Chinese equity market. <i>European Journal of Finance</i> , 2014, 20, 829-846.	3.1	13
137	Expected returns and expected dividend growth: time to rethink an established empirical literature. <i>Applied Economics</i> , 2014, 46, 2462-2476.	2.2	10
138	The relationship between energy and equity markets: Evidence from volatility impulse response functions. <i>Energy Economics</i> , 2014, 43, 297-305.	12.1	83
139	Forecasting returns: New European evidence. <i>Journal of Empirical Finance</i> , 2014, 26, 76-95.	1.8	45
140	Breaks, trends and unit roots in commodity prices: a robust investigation. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2014, 18, .	0.3	15
141	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
142	The conditional influence of term spread and pattern changes on future equity returns. <i>Applied Economics</i> , 2014, 46, 913-923.	2.2	1
143	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
144	A PANEL ANALYSIS OF THE STOCK RETURN“DIVIDEND YIELD RELATION: PREDICTING RETURNS AND DIVIDEND GROWTH*. <i>Manchester School</i> , 2013, 81, 386-400.	0.9	29

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145	The output gap and stock returns: Do cyclical fluctuations predict portfolio returns?. International Review of Financial Analysis, 2013, 26, 40-50.	6.6	13
146	Causality between trading volume and returns: Evidence from quantile regressions. International Review of Economics and Finance, 2013, 27, 144-159.	4.5	101
147	The determinants of quantile autocorrelations: Evidence from the UK. International Review of Financial Analysis, 2013, 29, 51-61.	6.6	12
148	Changes in the oil price-inflation pass-through. Journal of Economics and Business, 2013, 68, 24-42.	2.7	41
149	Time varying stock return predictability: Evidence from US sectors. Finance Research Letters, 2013, 10, 34-40.	6.7	23
150	Long Memory Regressors and Predictive Testing: A Two-stage Rebalancing Approach. Econometric Reviews, 2013, 32, 318-360.	1.1	19
151	Long-run growth empirics and new challenges for unified theory. Applied Economics, 2013, 45, 3973-3987.	2.2	12
152	The contribution of economic fundamentals to movements in exchange rates. Journal of International Economics, 2013, 90, 1-16.	3.0	55
153	International herding: Does it differ across sectors?. Journal of International Financial Markets, Institutions and Money, 2013, 23, 55-84.	4.2	85
154	An Unobserved Components Model that Yields Business and Medium-Run Cycles. Journal of Money, Credit and Banking, 2013, 45, 1351-1373.	1.6	9
155	The relationship between temperature and CO ₂ emissions: evidence from a short and very long dataset. Applied Economics, 2013, 45, 3683-3690.	2.2	12
156	UK stock market predictability: evidence of time variation. Applied Financial Economics, 2013, 23, 1043-1055.	0.5	3
157	Output and stock prices: an examination of the relationship over 200 years. Applied Financial Economics, 2012, 22, 1615-1629.	0.5	10
158	The dynamics of inflation: a study of a large number of countries. Applied Economics, 2012, 44, 2001-2026.	2.2	9
159	Interactive effect of changes in the shape of the yield curve and conditional term spread on expected equity returns. Applied Financial Economics, 2012, 22, 1491-1500.	0.5	2
160	Commodity volatility breaks. Journal of International Financial Markets, Institutions and Money, 2012, 22, 395-422.	4.2	168
161	“Black Swans” before the “Black Swan”-evidence from international LIBOR-OIS spreads. Journal of International Money and Finance, 2012, 31, 1339-1357.	2.5	21
162	An empirical investigation of the Taylor curve. Journal of Macroeconomics, 2012, 34, 380-390.	1.3	13

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163	Sum of the parts stock return forecasting: international evidence. Applied Financial Economics, 2011, 21, 837-845.	0.5	3
164	PROFIT PERSISTENCE REVISITED: THE CASE OF THE UK*. Manchester School, 2011, 79, 510-527.	0.9	23
165	Structural breaks in volatility: the case of UK sector returns. Applied Financial Economics, 2011, 21, 1079-1093.	0.5	15
166	Stock return predictability and dividend-price ratio: a nonlinear approach. International Journal of Finance and Economics, 2010, 15, 351-365.	3.5	8
167	Persistence and time-varying coefficients. Economics Letters, 2010, 108, 85-88.	1.9	0
168	The Prebisch-Singer Hypothesis: Four Centuries of Evidence. Review of Economics and Statistics, 2010, 92, 367-377.	4.3	212
169	An analysis of the time series properties of the UK ex-post real interest rate: fractional integration, breaks or nonlinear. Applied Financial Economics, 2010, 20, 1697-1707.	0.5	3
170	UK stock price effects of permanent and transitory shocks. European Journal of Finance, 2010, 16, 641-656.	3.1	2
171	Market fundamentals versus rational bubbles in stock prices: a Bayesian perspective. Journal of Applied Econometrics, 2009, 24, 35-75.	2.3	24
172	Multi-period portfolio choice and the intertemporal hedging demands for stocks and bonds: International evidence. Journal of International Money and Finance, 2009, 28, 427-453.	2.5	46
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