Luis A Gil-Alana

List of Publications by Year
in descending order

#	Article	IF	Citations
1	Testing of unit root and other nonstationary hypotheses in macroeconomic time series. Journal of Econometrics, 1997, 80, 241-268.	3.5	412
2	Fractional integration and structural breaks at unknown periods of time. Journal of Time Series Analysis, 2008, 29, 163-185.	0.7	207
3	Persistence in the cryptocurrency market. Research in International Business and Finance, 2018, 46, 141-148.	3.1	192
4	Cryptocurrencies and stock market indices. Are they related?. Research in International Business and Finance, 2020, 51, 101063.	3.1	143
5	Mean reversion in the real exchange rates. Economics Letters, 2000, 69, 285-288.	0.9	126
6	The use of the bloomfield model as an approximation to ARMA processes in the context of fractional integration. Mathematical and Computer Modelling, 2004, 39, 429-436.	2.0	113
7	Modelling long memory volatility in the Bitcoin market: Evidence of persistence and structural breaks. International Journal of Finance and Economics, 2019, 24, 412-426.	1.9	99
8	The COVID-19 IMPACT on the ASIAN STOCK MARKETS. Asian Economics Letters, 2020, 1, .	1.6	85
9	Testing fractional integration with monthly data. Economic Modelling, 1999, 16, 613-629.	1.8	83
10	A test for rational bubbles in the NASDAQ stock index: A fractionally integrated approach. Journal of Banking and Finance, 2005, 29, 2633-2654.	1.4	76
11	Statistical Modeling of the Temperatures in the Northern Hemisphere Using Fractional Integration Techniques. Journal of Climate, 2005, 18, 5357-5369.	1.2	75
12	Nonlinearities and Fractional Integration in the US Unemployment Rate. Oxford Bulletin of Economics and Statistics, 2007, 69, 521-544.	0.9	74
13	Fractional Integration and Cointegration: An Overview and an Empirical Application. , 2009, , 434-469.		66
14	Uncovering the US term premium: An alternative route. Journal of Banking and Finance, 2012, 36, 1181-1193.	1.4	64
15	An investigation of long range reliance on shale oil and shale gas production in the U.S. market. Energy, 2020, 195, 116933.	4.5	64
16	Testing of Fractional Cointegration in Macroeconomic Time Series*. Oxford Bulletin of Economics and Statistics, 2003, 65, 517-529.	0.9	63
17	Modelling international monthly arrivals using seasonal univariate long-memory processes. Tourism Management, 2005, 26, 867-878.	5.8	63
18	U.S. shale oil production and WTI prices behaviour. Energy, 2017, 141, 12-19.	4.5	59

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19	Does gold act as a hedge against inflation in the UK? Evidence from a fractional cointegration approach over 1257 to 2016. Resources Policy, 2017, 54, 53-57.	4.2	59
20	Lithium: Production and estimated consumption. Evidence of persistence. Resources Policy, 2019, 60, 198-202.	4.2	59
21	An analysis of oil production by OPEC countries: Persistence, breaks, and outliers. Energy Policy, 2011, 39, 442-453.	4.2	57
22	Evidence of long memory behavior in U.S. renewable energy consumption. Energy Policy, 2012, 41, 822-826.	4.2	56
23	Does energy consumption by the US electric power sector exhibit long memory behavior?. Energy Policy, 2010, 38, 7512-7518.	4.2	54
24	Term Structure Persistence. Journal of Financial Econometrics, 2016, 14, 331-352.	0.8	53
25	Testing fractional unit roots with non-linear smooth break approximations using Fourier functions. Journal of Applied Statistics, 2021, 48, 2542-2559.	0.6	52
26	A New Unit Root Test for Unemployment Hysteresis Based on the Autoregressive Neural Network*. Oxford Bulletin of Economics and Statistics, 2021, 83, 960-981.	0.9	52
27	The timing of ETA terrorist attacks. Journal of Policy Modeling, 2006, 28, 335-346.	1.7	49
28	Crude oil price behaviour before and after military conflicts and geopolitical events. Energy, 2017, 120, 79-91.	4.5	49
29	Fractional cointegration and tests of present value models. Review of Financial Economics, 2004, 13, 245-258.	0.6	48
30	A fractionally integrated exponential model for UK unemployment. Journal of Forecasting, 2001, 20, 329-340.	1.6	47
31	Time trend estimation with breaks in temperature time series. Climatic Change, 2008, 89, 325-337.	1.7	45
32	The persistence of air pollution in four mega-cities of China. Habitat International, 2016, 56, 103-108.	2.3	45
33	Fractional Integration and the Dynamics of UK Unemployment*. Oxford Bulletin of Economics and Statistics, 2003, 65, 221-239.	0.9	44
34	Comovement in Euro area housing prices: A fractional cointegration approach. Urban Studies, 2015, 52, 3123-3143.	2.2	43
35	Fractional integration in daily stock market indexes. Review of Financial Economics, 2006, 15, 28-48.	0.6	42
36	Modelling the US, UK and Japanese unemployment rates: Fractional integration and structural breaks. Computational Statistics and Data Analysis, 2008, 52, 4998-5013.	0.7	42

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37	Fractional integration and mean reversion in stock prices. Quarterly Review of Economics and Finance, 2002, 42, 599-609.	1.5	40
38	Volatility persistence in cryptocurrency markets under structural breaks. International Review of Economics and Finance, 2020, 69, 680-691.	2.2	40
39	Persistence in the Short- and Long-Term Tourist Arrivals to Australia. Journal of Travel Research, 2011, 50, 213-229.	5.8	39
40	The nature of the relationship between international tourism and international trade: the case of German imports of Spanish wine. Applied Economics, 2009, 41, 1345-1359.	1.2	38
41	Stationarity and Long Range Dependence of Carbon Dioxide Emissions: Evidence for Disaggregated Data. Environmental and Resource Economics, 2016, 63, 45-56.	1.5	38
42	Is the US fiscal deficit sustainable?. Journal of Economics and Business, 2004, 56, 501-526.	1.7	37
43	Persistence of precious metal prices: A fractional integration approach with structural breaks. Resources Policy, 2015, 44, 57-64.	4.2	36
44	The persistence of unemployment in the USA and Europe in terms of fractionally ARIMA models. Applied Economics, 2001, 33, 1263-1269.	1.2	35
45	Seasonal long memory in the aggregate output. Economics Letters, 2002, 74, 333-337.	0.9	35
46	Unemployment and entrepreneurship: A cyclical relation?. Economics Letters, 2009, 105, 318-320.	0.9	35
47	Modelling volatility persistence and asymmetry: A Study on selected Indian non-ferrous metals markets. Resources Policy, 2014, 41, 31-39.	4.2	35
48	Seasonal Fractional Integration in the Spanish Tourism Quarterly Time Series. Journal of Travel Research, 2004, 42, 408-414.	5.8	34
49	U.S. Disaggregated renewable energy consumption: Persistence and long memory behavior. Energy Economics, 2013, 40, 425-432.	5.6	34
50	Global crises and gold as a safe haven: Evidence from over seven and a half centuries of data. Physica A: Statistical Mechanics and Its Applications, 2020, 540, 123093.	1.2	34
51	The impact of COVID-19 on the Spanish tourism sector. Tourism Economics, 2022, 28, 646-653.	2.6	34
52	Re-examination of international bond market dependence: Evidence from a pair copula approach. International Review of Financial Analysis, 2021, 74, 101678.	3.1	34
53	Structural breaks and fractional integration in the US output and unemployment rate. Economics Letters, 2002, 77, 79-84.	0.9	33
54	Tourism in the Canary Islands: forecasting using several seasonal time series models. Journal of Forecasting, 2008, 27, 621-636.	1.6	33

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55	Oil price shocks and unemployment in Central and Eastern Europe. Economic Systems, 2018, 42, 164-173.	1.0	33
56	Evaluation of robinson's (1994) Tests in finite samples. Journal of Statistical Computation and Simulation, 2000, 68, 39-63.	0.7	32
57	Stock market returns and terrorist violence: evidence from the Basque Country. Applied Economics Letters, 2009, 16, 1575-1579.	1.0	31
58	Testing for persistence in housing price-to-income and price-to-rent ratios in 16 OECD countries. Applied Economics, 2014, 46, 2127-2138.	1.2	31
59	Persistence in carbon footprint emissions: an overview of 92 countries. Carbon Management, 2019, 10, 405-415.	1.2	31
60	Terrorism against American citizens in Africa: Related to poverty?. Journal of Policy Modeling, 2008, 30, 55-69.	1.7	30
61	The relationship between oil prices and the Nigerian stock market. An analysis based on fractional integration and cointegration. Energy Economics, 2014, 46, 328-333.	5.6	30
62	Time series analysis of persistence in crude oil price volatility across bull and bear regimes. Energy, 2016, 109, 29-37.	4.5	29
63	Time series analysis of co-movements in the prices of gold and oil: Fractional cointegration approach. Resources Policy, 2017, 53, 117-124.	4.2	29
64	Have U.S. environmental policies been effective in the reduction of U.S. emissions? A new approach using fractional integration. Atmospheric Pollution Research, 2018, 9, 53-60.	1.8	29
65	Tourism in Iceland: Persistence and seasonality. Annals of Tourism Research, 2018, 68, 20-29.	3.7	29
66	Long memory in the U.S. interest rate. International Review of Financial Analysis, 2004, 13, 265-276.	3.1	28
67	Long memory and fractional integration in high frequency data on the US dollar/British pound spot exchange rate. International Review of Financial Analysis, 2013, 29, 1-9.	3.1	28
68	Youth Unemployment in Europe: Persistence and Macroeconomic Determinants. Comparative Economic Studies, 2014, 56, 581-591.	0.5	28
69	Persistence, long memory and seasonality in Kenyan tourism series. Annals of Tourism Research, 2014, 46, 89-101.	3.7	28
70	The Nature of Seasonality in Spanish Tourism Time Series. Tourism Economics, 2005, 11, 483-499.	2.6	27
71	A further investigation of unemployment persistence in European transition economies. Journal of Comparative Economics, 2011, 39, 514-532.	1.1	27
72	Gold prices and the cryptocurrencies: Evidence of convergence and cointegration. Physica A: Statistical Mechanics and Its Applications, 2019, 523, 1227-1236.	1.2	27

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73	Fractional Integration and Structural Breaks: Evidence from International Monthly Arrivals in the USA. Tourism Economics, 2008, 14, 13-23.	2.6	25
74	Modeling persistence of carbon emission allowance prices. Renewable and Sustainable Energy Reviews, 2016, 55, 221-226.	8.2	25
75	Persistence, Mean-Reversion and Non-linearities in $$hbox {CO2}$$ CO2 Emissions: Evidence from the BRICS and G7 Countries. Environmental and Resource Economics, 2017, 67, 869-883.	1.5	25
76	Fractional cointegration and real exchange rates. Review of Financial Economics, 2004, 13, 327-340.	0.6	24
77	Stochastic convergence of renewable energy consumption in OECD countries: a fractional integration approach. Environmental Science and Pollution Research, 2018, 25, 17289-17299.	2.7	24
78	A fractional cointegration var analysis of exchange rate dynamics. North American Journal of Economics and Finance, 2020, 51, 100848.	1.8	24
79	Long memory, seasonality and time trends in the average monthly temperatures in Alaska. Theoretical and Applied Climatology, 2012, 108, 385-396.	1.3	23
80	Persistence and cycles in historical oil price data. Energy Economics, 2014, 45, 511-516.	5.6	23
81	Interest Rate Dynamics in Kenya: Commercial Banks' Rates and the 91â€Day Treasury Bill Rate. Journal of International Development, 2016, 28, 214-232.	0.9	23
82	Long memory in the interest rates in some Asian countries. International Advances in Economic Research, 2003, 9, 257-267.	0.4	22
83	A Note on the Effectiveness of National Anti-Terrorist Policies: Evidence from ETA. Conflict Management and Peace Science, 2010, 27, 28-46.	1.0	22
84	On the persistence and volatility in European, American and Asian stocks bull and bear markets. Journal of International Money and Finance, 2014, 40, 149-162.	1.3	22
85	Long memory in the Ukrainian stock market and financial crises. Journal of Economics and Finance, 2016, 40, 235-257.	0.8	22
86	Linkages Between the US and European Stock Markets: A Fractional Cointegration Approach. International Journal of Finance and Economics, 2016, 21, 143-153.	1.9	22
87	Time Trends and Persistence in the Global CO2 Emissions Across Europe. Environmental and Resource Economics, 2019, 73, 213-228.	1.5	22
88	Persistence and sustainability of fishing grounds footprint: Evidence from 89 countries. Science of the Total Environment, 2021, 751, 141594.	3.9	22
89	Long Memory in US Real Output Per Capita. SSRN Electronic Journal, 0, , .	0.4	21
90	Is market fear persistent? A long-memory analysis. Finance Research Letters, 2018, 27, 140-147.	3.4	21

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91	Persistence in Croatian tourism: The impact of COVID-19. Tourism Economics, 2022, 28, 1676-1682.	2.6	21
92	A fractional multivariate long memory model for the US and the Canadian real output. Economics Letters, 2003, 81, 355-359.	0.9	20
93	Economic policy uncertainty: Persistence and cross-country linkages. Research in International Business and Finance, 2021, 58, 101442.	3.1	20
94	Longâ€Run and Cyclical Dynamics in the US Stock Market. Journal of Forecasting, 2014, 33, 147-161.	1.6	19
95	Maximum and minimum temperatures in the United States: Time trends and persistence. Atmospheric Science Letters, 2018, 19, e810.	0.8	19
96	Warming Break Trends and Fractional Integration in the Northern, Southern, and Global Temperature Anomaly Series. Journal of Atmospheric and Oceanic Technology, 2008, 25, 570-578.	0.5	18
97	International Arrivals in the Canary Islands: Persistence, Long Memory, Seasonality and other Implicit Dynamics. Tourism Economics, 2010, 16, 287-302.	2.6	18
98	International travelling and trade: further evidence for the case of Spanish wine based on fractional vector autoregressive specifications. Applied Economics, 2010, 42, 2417-2434.	1.2	18
99	Trends and cycles in historical gold and silver prices. Journal of International Money and Finance, 2015, 58, 98-109.	1.3	18
100	Energy production in Brazil: Empirical facts based on persistence, seasonality and breaks. Energy Economics, 2016, 54, 88-95.	5.6	18
101	Innovation and knowledge as drivers of the â€˜great decouplingâ€™ in China: Using long memory methods. Journal of Innovation & Knowledge, 2020, 5, 266-278.	7.3	18
102	Re-examination of risk-return dynamics in international equity markets and the role of policy uncertainty, geopolitical risk and VIX: Evidence using Markov-switching copulas. Finance Research Letters, 2022, 47, 102535.	3.4	18
103	A fractionally integrated model with a mean shift for the US and the UK real oil prices. Economic Modelling, 2001, 18, 643-658.	1.8	17
104	Mean reversion in stock market prices: New evidence based on bull and bear markets. Research in International Business and Finance, 2010, 24, 113-122.	3.1	17
105	Mean reversion and long memory in African stock market prices. Journal of Economics and Finance, 2011, 35, 296-308.	0.8	17
106	Government debt dynamics and the global financial crisis: Has anything changed in the EA12?. Economics Letters, 2014, 124, 64-66.	0.9	17
107	Do sunspot numbers cause global temperatures? Evidence from a frequency domain causality test. Applied Economics, 2015, 47, 798-808.	1.2	17
108	On the linkages between Africaâ€™s emerging equity markets and global markets: Evidence from fractional integration and cointegration. Review of Development Finance, 2018, 8, 96-105.	2.6	17

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109	Market efficiency of Baltic stock markets: A fractional integration approach. Physica A: Statistical Mechanics and Its Applications, 2018, 511, 251-262.	1.2	17
110	Modelling Monthly Spanish Tourism: A Seasonal Fractionally Integrated Approach. Tourism Economics, 2004, 10, 79-94.	2.6	16
111	Unemployment Hysteresis: Empirical Evidence for Latin America. Journal of Applied Economics, 2012, 15, 213-233.	0.6	16
112	Testing for long memory in the presence of non-linear deterministic trends with Chebyshev polynomials. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.2	16
113	Automobile components: Lithium and cobalt. Evidence of persistence. Energy, 2019, 169, 489-495.	4.5	16
114	Measuring inequality persistence in OECD 1963â€“2008 using fractional integration and cointegration. Quarterly Review of Economics and Finance, 2019, 72, 65-72.	1.5	16
115	Persistence in trends and cycles of gold and silver prices: Evidence from historical data. Physica A: Statistical Mechanics and Its Applications, 2019, 514, 345-354.	1.2	16
116	Serial correlation in the Spanish Stock Market. Global Finance Journal, 2007, 18, 84-103.	2.8	15
117	Global temperatures and sunspot numbers. Are they related?. Physica A: Statistical Mechanics and Its Applications, 2014, 396, 42-50.	1.2	15
118	The efficiency of the art market: Evidence from variance ratio tests, linear and nonlinear fractional integration approaches. International Review of Economics and Finance, 2017, 51, 283-294.	2.2	15
119	Income inequality in China 1952-2017: persistence and main determinants. Oeconomia Copernicana, 2021, 12, 863-888.	2.4	15
120	Modelling the Persistence of Unemployment in Canada. International Review of Applied Economics, 2002, 16, 465-477.	1.3	14
121	Unemployment and real oil prices in Australia: a fractionally cointegrated approach. Applied Economics Letters, 2003, 10, 201-204.	1.0	14
122	Fractional integration and business cycle features. Empirical Economics, 2004, 29, 343-359.	1.5	14
123	TECHNOLOGY SHOCKS AND HOURS WORKED: A FRACTIONAL INTEGRATION PERSPECTIVE. Macroeconomic Dynamics, 2009, 13, 580-604.	0.6	14
124	Modeling the degree of persistence in Croatian tourism. Tourism Economics, 2016, 22, 655-664.	2.6	14
125	Alternative modelling approaches for the <scp>ENSO</scp> time series: persistence and seasonality. International Journal of Climatology, 2017, 37, 2354-2363.	1.5	14
126	Unemployment in Africa: A Fractional Integration Approach. South African Journal of Economics, 2018, 86, 76-81.	1.0	14

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127	Brexit and Uncertainty in Financial Markets. International Journal of Financial Studies, 2018, 6, 21.	1.1	14
128	US temperatures: Time trends and persistence. International Journal of Climatology, 2019, 39, 5091-5103.	1.5	14
129	Long memory and data frequency in financial markets. Journal of Statistical Computation and Simulation, 2019, 89, 1763-1779.	0.7	14
130	The relationship between energy consumption and prices. Evidence from futures and spot markets in Spain and Portugal. Energy Strategy Reviews, 2020, 31, 100522.	3.3	14
131	Global <scp>CO₂</scp> emissions and global temperatures: Are they related. International Journal of Climatology, 2020, 40, 6603-6611.	1.5	14
132	Unemployment and input prices: a fractional cointegration approach. Applied Economics Letters, 2002, 9, 347-351.	1.0	13
133	Fractional integration and data frequency. Journal of Statistical Computation and Simulation, 2010, 80, 121-132.	0.7	13
134	Structural breaks in Brazilian tourism revenues: Unveiling the impact of exchange rates and sports mega-events. Tourism Management, 2019, 74, 207-211.	5.8	13
135	Long Memory in Turkish Unemployment Rates. Emerging Markets Finance and Trade, 2019, 55, 201-217.	1.7	13
136	Lithium industry and the U.S. crude oil prices. A fractional cointegration VAR and a Continuous Wavelet Transform analysis. Resources Policy, 2021, 72, 102040.	4.2	13
137	Analysing the relationship between CO2 emissions and GDP in China: a fractional integration and cointegration approach. Journal of Innovation and Entrepreneurship, 2021, 10, .	1.8	13
138	Persistence in International Monthly Arrivals in the Canary Islands. Tourism Economics, 2008, 14, 123-129.	2.6	12
139	Time Series Modeling of Sunspot Numbers Using Long-Range Cyclical Dependence. Solar Physics, 2009, 257, 371-381.	1.0	12
140	European Current Account Sustainability: New Evidence Based On Unit Roots and Fractional Integration. Eastern Economic Journal, 2010, 36, 177-187.	0.5	12
141	Evidence of long memory behavior in U.S. nuclear electricity net generation. Energy Systems, 2013, 4, 99-107.	1.8	12
142	Road accidents in Spain: Are they persistent?. IATSS Research, 2021, 45, 317-325.	1.8	12
143	Testing for Persistence in South African House Prices. Journal of Real Estate Literature, 2013, 21, 293-314.	0.5	12
144	Long range dependence in daily stock returns. Applied Financial Economics, 2004, 14, 375-383.	0.5	11

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145	Trade Balance and Exchange Rate: Unit Roots, Coâ€integration and Long Memory in the US and the UK. Economic Notes, 2008, 37, 59-74.	0.3	11
146	Americans Travelling to Europe: A New Perspective Based on Persistence. Tourism and Hospitality Research, 2009, 9, 3-8.	2.4	11
147	U.K. Rainfall Data: A Long-Term Persistence Approach. Journal of Applied Meteorology and Climatology, 2012, 51, 1904-1913.	0.6	11
148	Long memory in US real output per capita. Empirical Economics, 2013, 44, 591-611.	1.5	11
149	Shocks affecting electricity prices in Kenya, a fractional integration study. Energy, 2017, 124, 521-530.	4.5	11
150	Time series analysis of quarterly rainfall and temperature (1900â€“2012) in sub-Saharan African countries. Theoretical and Applied Climatology, 2019, 137, 61-76.	1.3	11
151	Testing Okunâ€™s law. Theoretical and empirical considerations using fractional integration. Applied Economics, 2020, 52, 459-474.	1.2	11
152	Tourism persistence in Spain: National versus international visitors. Tourism Economics, 2021, 27, 614-625.	2.6	11
153	Stock Market Linkages between the Asean Countries, China and the US: A Fractional Integration/cointegration Approach. Emerging Markets Finance and Trade, 0, , 1-14.	1.7	11
154	How fearful are commodities and US stocks in response to global fear? Persistence and cointegration analyses. Resources Policy, 2021, 74, 102273.	4.2	11
155	Persistence in ESG and conventional stock market indices. Journal of Economics and Finance, 2022, 46, 678-703.	0.8	11
156	Modelling longâ€run trends and cycles in financial time series data. Journal of Time Series Analysis, 2013, 34, 405-421.	0.7	10
157	Long memory and fractional integration in the housing price series of London and Paris. Applied Economics, 2014, 46, 3377-3388.	1.2	10
158	Ethanol consumption in Brazil: Empirical facts based on persistence, seasonality and breaks. Biomass and Bioenergy, 2014, 63, 313-320.	2.9	10
159	Linear and segmented trends in sea surface temperature data. Journal of Applied Statistics, 2015, 42, 1531-1546.	0.6	10
160	Modelling time-varying volatility in the Indian stock returns: Some empirical evidence. Review of Development Finance, 2015, 5, 91-97.	2.6	10
161	An empirical analysis of freight transport traffic modes in Brazil, 1996â€“2012. Transportation Planning and Technology, 2015, 38, 305-319.	0.9	10
162	Fractional Integration and Asymmetric Volatility in European, American and Asian Bull and Bear Markets: Application to Highâ€frequency Stock Data. International Journal of Finance and Economics, 2015, 20, 276-290.	1.9	10

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163	Rational bubbles in the real housing stock market: Empirical evidence from Santiago de Chile. Research in International Business and Finance, 2019, 49, 269-281.	3.1	10
164	Forecasting the Probability of Recessions in South Africa: the Role of Decomposed Term Spread and Economic Policy Uncertainty. Journal of International Development, 2019, 31, 101-116.	0.9	10
165	Volatility persistence in the Russian stock market. Finance Research Letters, 2020, 32, 101216.	3.4	10
166	Testing of unit roots and other fractionally integrated hypotheses in the presence of structural breaks. Empirical Economics, 2003, 28, 101-113.	1.5	9
167	Estimation of the degree of dependence in the temperatures in the northern hemisphere using semi-parametric techniques. Journal of Applied Statistics, 2003, 30, 1021-1031.	0.6	9
168	Long memory behaviour in the daily maximum and minimum temperatures in Melbourne, Australia. Meteorological Applications, 2004, 11, 319-328.	0.9	9
169	Persistence, Long Memory, and Unit Roots in Commodity Prices. Canadian Journal of Agricultural Economics, 2012, 60, 451-468.	1.2	9
170	Persistence Characteristics of Tourism Arrivals to Australia. International Journal of Tourism Research, 2012, 14, 165-176.	2.1	9
171	Inflation Forecasting in Angola: A Fractional Approach. African Development Review, 2013, 25, 91-104.	1.5	9
172	Testing PPP for the South African Rand/US Dollar Real Exchange Rate at Different Data Frequencies. African Development Review, 2015, 27, 161-170.	1.5	9
173	Investment and saving in Angola and the Feldsteinâ€"Horioka puzzle. Applied Economics, 2015, 47, 4793-4800.	1.2	9
174	Is inflation persistence different in reality?. Economics Letters, 2016, 148, 55-58.	0.9	9
175	Real estate prices in Kenya: is there a bubble?. Journal of Housing and the Built Environment, 2017, 32, 787-804.	0.9	9
176	Exchange rate linkages between the ASEAN currencies, the US dollar and the Chinese RMB. Research in International Business and Finance, 2018, 44, 227-238.	3.1	9
177	Data measurement and the change in persistence of tourist arrivals to the United States in the aftermath of the September 11th terrorist attacks. Tourism Economics, 2018, 24, 41-50.	2.6	9
178	Temperatures across Europe: evidence of time trends. Climatic Change, 2019, 157, 355-364.	1.7	9
179	Time series analysis of economic growth rate series in Nigeria: structural breaks, non-linearities and reasons behind the recent recession. Applied Economics, 2019, 51, 5482-5489.	1.2	9
180	Measuring the degree of persistence in the U.S. economic policy uncertainty index. Applied Economics Letters, 2020, 27, 831-835.	1.0	9

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181	Persistence in silver prices and the influence of solar energy. Resources Policy, 2020, 69, 101857.	4.2	9
182	GDP per capita IN SUB-SAHARAN Africa: A time series approach using long memory. International Review of Economics and Finance, 2021, 72, 175-190.	2.2	9
183	The Impact of Chinaâ€™s FDI on Economic Growth: Evidence from Africa with a Long Memory Approach. Emerging Markets Finance and Trade, 2022, 58, 1753-1770.	1.7	9
184	Inflation-targeting and inflation volatility: International evidence from the cosine-squared cepstrum. International Economics, 2021, 167, 29-38.	1.6	9
185	Testing and forecasting the degree of integration in the US inflation rate. Journal of Forecasting, 2005, 24, 173-187.	1.6	8
186	Nonstationary, long memory and anti-persistence in several climatological time series data. Environmental Modeling and Assessment, 2006, 11, 19-29.	1.2	8
187	Persistence in some energy futures markets. Journal of Futures Markets, 2010, 30, 490-507.	0.9	8
188	Inflation in South Africa. A long memory approach. Economics Letters, 2011, 111, 207-209.	0.9	8
189	The persistence and asymmetric volatility in the Nigerian stock bull and bear markets. Economic Modelling, 2014, 38, 463-469.	1.8	8
190	Testing the <scp>M</scp>arshallâ€"<scp>L</scp>erner Condition in <scp>K</scp>enya. South African Journal of Economics, 2015, 83, 253-268.	1.0	8
191	Testing fractional persistence and non-linearities in the natural gas market: An application of non-linear deterministic terms based on Chebyshev polynomials in time. Energy Economics, 2015, 52, 240-245.	5.6	8
192	Persistence, non-linearities and structural breaks in European stock market indices. Quarterly Review of Economics and Finance, 2020, 77, 50-61.	1.5	8
193	Financial stress spillover across Asian Countries. Review of Financial Economics, 2021, 39, 146-162.	0.6	8
194	Spatial crude oil production divergence and crude oil price behaviour in the United States. Energy, 2021, 232, 121034.	4.5	8
195	Long Memory and Time Trends in Particulate Matter Pollution (PM2.5 and PM10) in the 50 U.S. States. Journal of Applied Meteorology and Climatology, 2020, 59, 1351-1367.	0.6	8
196	The COVID-19 pandemic and the degree of persistence of US stock prices and bond yields. Quarterly Review of Economics and Finance, 2022, 86, 118-123.	1.5	8
197	Title is missing!. Computational Economics, 2002, 19, 323-339.	1.5	7
198	Deterministic seasonality versus seasonal fractional integration. Journal of Statistical Planning and Inference, 2005, 134, 445-461.	0.4	7

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199	Testing of nonstationary cycles in financial time series data. Review of Quantitative Finance and Accounting, 2006, 27, 47-65.	0.8	7
200	Aircraft Accidents in Brazil. International Journal of Sustainable Transportation, 2012, 6, 111-126.	2.1	7
201	THE PURCHASING POWER PARITY HYPOTHESIS IN THE USâ€“CHINA RELATIONSHIP: FRACTIONAL INTEGRATION, TIME VARIATION AND DATA FREQUENCY. International Journal of Finance and Economics, 2013, 18, 82-92.	1.9	7
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