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List of Publications by Year
in descending order

40 papers	1,478 citations	471061 17 h-index	329751 37 g-index
41 all docs	41 docs citations	41 times ranked	1074 citing authors

#	Article	IF	Citations
1	High Frequency and Dynamic Pairs Trading with Ant Colony Optimization. Computational Economics, 2022, 59, 1251-1275.	1.5	3
2	Framework based on multiplicative error and residual analysis to forecast bitcoin intraday-volatility. Physica A: Statistical Mechanics and Its Applications, 2022, 589, 126613.	1.2	5
3	Electrical consumption forecasting: a framework for high frequency data. Neural Computing and Applications, 2022, 34, 5577-5586.	3.2	3
4	EXAMINING THE FRACTAL MARKET HYPOTHESIS CONSIDERING DAILY AND HIGH FREQUENCY FOR CRYPTOCURRENCY ASSETS. Fractals, 2022, 30, .	1.8	5
5	Causal treatment effects in time series: CO_2 emissions and energy consumption effect on GDP. Energy, 2022, 249, 123625.	4.5	13
6	Long-run economic and social determinants of the ecological footprint of latin america: a panel causality approach. Environmental Science and Pollution Research, 2022, 29, 88908-88924.	2.7	2
7	The effect of market returns and volatility on investment choices in Chile's defined contribution retirement plan. Journal of International Money and Finance, 2021, 112, 102321.	1.3	5
8	Improving statistical arbitrage investment strategy: Evidence from Latin American stock markets. International Journal of Finance and Economics, 2021, 26, 4424-4440.	1.9	1
9	The impact of cultural trade on economic growth. Applied Economics, 2021, 53, 4436-4447.	1.2	1
10	A causal framework to determine the effectiveness of dynamic quarantine policy to mitigate COVID-19. Applied Soft Computing Journal, 2021, 104, 107241.	4.1	18
11	Asymmetric multi-fractal cross-correlations of the price of electricity in the US with crude oil and the natural gas. Physica A: Statistical Mechanics and Its Applications, 2021, 572, 125830.	1.2	10
12	Forecasting inflation in Latin American countries using a SARIMA–LSTM combination. Soft Computing, 2021, 25, 10851-10862.	2.1	7
13	Trading support system for portfolio construction using wisdom of artificial crowds and evolutionary computation. Expert Systems With Applications, 2021, 177, 114943.	4.4	3
14	A fuzzy regression causality approach to analyze relationship between electrical consumption and GDP. Energy, 2021, , 122459.	4.5	6
15	Generating trading rules on US Stock Market using strongly typed genetic programming. Soft Computing, 2020, 24, 3257-3274.	2.1	5
16	Cryptocurrencies and equity funds: Evidence from an asymmetric multifractal analysis. Physica A: Statistical Mechanics and Its Applications, 2020, 545, 123711.	1.2	64
17	Strongly-typed genetic programming and fuzzy inference system: An embedded approach to model and generate trading rules. Applied Soft Computing Journal, 2020, 90, 106169.	4.1	9
18	Forecasting based on an ensemble Autoregressive Moving Average - Adaptive neuro - Fuzzy inference system – Neural network - Genetic Algorithm Framework. Energy, 2020, 197, 117159.	4.5	59

#	Article	IF	Citations
19	Fleet optimization considering overcapacity and load sharing restrictions using genetic algorithms and ant colony optimization. Artificial Intelligence for Engineering Design, Analysis and Manufacturing: AIEDAM, 2020, 34, 104-113.	0.7	2
20	Effects of the validation set on stock returns forecasting. Expert Systems With Applications, 2020, 150, 113271.	4.4	8
21	Gold volatility prediction using a CNN-LSTM approach. Expert Systems With Applications, 2020, 157, 113481.	4.4	119
22	Using Artificial Neural Networks to forecast Exchange Rate, including VAR–VECM residual analysis and prediction linear combination. Intelligent Systems in Accounting, Finance and Management, 2019, 26, 3-15.	2.8	37
23	Asymmetric multifractal cross-correlations between the main world currencies and the main cryptocurrencies. Physica A: Statistical Mechanics and Its Applications, 2019, 523, 1057-1071.	1.2	82
24	An adaptive forecasting approach for copper price volatility through hybrid and non-hybrid models. Applied Soft Computing Journal, 2019, 74, 466-478.	4.1	51
25	Fast and Adaptive Cointegration Based Model for Forecasting High Frequency Financial Time Series. Computational Economics, 2019, 54, 99-112.	1.5	8
26	A stock market risk forecasting model through integration of switching regime, ANFIS and GARCH techniques. Applied Soft Computing Journal, 2018, 67, 106-116.	4.1	46
27	Does Bitcoin exhibit the same asymmetric multifractal cross-correlations with crude oil, gold and DJIA as the Euro, Great British Pound and Yen?. Chaos, Solitons and Fractals, 2018, 109, 195-205.	2.5	125
28	A hybrid volatility forecasting framework integrating GARCH, artificial neural network, technical analysis and principal components analysis. Expert Systems With Applications, 2018, 109, 1-11.	4.4	142
29	Dynamic co-movements between energy consumption and economic growth. A panel data and wavelet perspective. Energy Economics, 2018, 72, 640-649.	5.6	14
30	Volatility of main metals forecasted by a hybrid ANN-GARCH model with regressors. Expert Systems With Applications, 2017, 84, 290-300.	4.4	75
31	Asymmetric multifractal cross-correlations and time varying features between Latin-American stock market indices and crude oil market. Chaos, Solitons and Fractals, 2017, 104, 121-128.	2.5	27
32	Impact of fuel price fluctuations on airline stock returns. Applied Energy, 2016, 178, 496-504.	5.1	49
33	Forecasting volatility of oil price using an artificial neural network-GARCH model. Expert Systems With Applications, 2016, 65, 233-241.	4.4	140
34	Does the commodities boom support the export led growth hypothesis? Evidence from Latin American countries. Latin American Economic Review, 2016, 25, .	0.3	10
35	Choice of Retirement Funds in Chile: Are Chilean Women More Risk Averse than Men?. Sex Roles, 2015, 72, 50-67.	1.4	12
36	Gold price volatility: A forecasting approach using the Artificial Neural Network–GARCH model. Expert Systems With Applications, 2015, 42, 7245-7251.	4.4	146

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37	The effect of financial knowledge and demographic variables on passive and active investment in Chile's pension plan. Journal of Pension Economics and Finance, 2015, 14, 293-314.	0.6	13
38	Economic Growth in Latin American Countries: Is It Based on Export-Led or Import-Led Growth?. Emerging Markets Finance and Trade, 2014, 50, 6-20.	1.7	24
39	Volatility forecast using hybrid Neural Network models. Expert Systems With Applications, 2014, 41, 2437-2442.	4.4	127
40	An empirical application of a hybrid ANFIS model to predict household over-indebtedness. Neural Computing and Applications, 0, , .	3.2	2