

Andr Ap Santos

List of Publications by Year in Descending Order

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

28

papers

394

citations

11

h-index

19

g-index

32

ext. papers

541

ext. citations

2

avg, IF

3.78

L-index

#	Paper	IF	Citations
28	Comparing high-dimensional conditional covariance matrices: Implications for portfolio selection. <i>Journal of Banking and Finance</i> , 2020 , 118, 105882	2.6	6
27	Covariance Prediction in Large Portfolio Allocation. <i>Econometrics</i> , 2019 , 7, 19	1.2	6
26	Disentangling the role of variance and covariance information in portfolio selection problems. <i>Quantitative Finance</i> , 2019 , 19, 57-76	1.6	3
25	Lotka's law for the Brazilian scientific output published in journals. <i>Journal of Information Science</i> , 2019 , 45, 705-709	2	6
24	Yield curve forecast combinations based on bond portfolio performance. <i>Journal of Forecasting</i> , 2018 , 37, 64-82	2.1	1
23	The Brazilian scientific output published in journals: A study based on a large CV database. <i>Journal of Informetrics</i> , 2017 , 11, 18-31	3.1	12
22	Can We Predict the Financial Markets Based on Google's Search Queries?. <i>Journal of Forecasting</i> , 2017 , 36, 454-467	2.1	19
21	Predicting the yield curve using forecast combinations. <i>Computational Statistics and Data Analysis</i> , 2016 , 100, 79-98	1.6	12
20	Forecasting the yield curve with the arbitrage-free dynamic Nelson-Biegel model: Brazilian evidence. <i>Economia</i> , 2016 , 17, 221-237	0.8	1
19	Corporate sustainability and asset pricing models: empirical evidence for the Brazilian stock market. <i>Production</i> , 2016 , 26, 516-526	1.3	6
18	Combining Multivariate Volatility Forecasts: An Economic-Based Approach. <i>Journal of Financial Econometrics</i> , 2016 , nbw010	1.2	1
17	Bond portfolio optimization using dynamic factor models. <i>Journal of Empirical Finance</i> , 2016 , 37, 128-158.	2.7	8
16	Hedging against embarrassment. <i>Journal of Economic Behavior and Organization</i> , 2015 , 116, 310-318	1.6	15
15	Measuring Risk in Fixed Income Portfolios using Yield Curve Models. <i>Computational Economics</i> , 2015 , 46, 65-82	1.4	3
14	Monetary policy surprises and jumps in interest rates: evidence from Brazil. <i>Journal of Economic Studies</i> , 2015 , 42, 893-907	2.1	
13	Dynamic factor multivariate GARCH model. <i>Computational Statistics and Data Analysis</i> , 2014 , 76, 606-617.	1.6	14
12	Forecasting period charter rates of VLCC tankers through neural networks: A comparison of alternative approaches. <i>Maritime Economics and Logistics</i> , 2014 , 16, 72-91	2.6	19

11	Corporate profitability analysis: a novel application for paraconsistent logic. <i>Applied Mathematical Sciences</i> , 2014 , 8, 1271-1288	0.6	4
10	Comparing Univariate and Multivariate Models to Forecast Portfolio Value-at-Risk. <i>Journal of Financial Econometrics</i> , 2013 , 11, 400-441	1.2	34
9	Seleç� de carteiras utilizando o modelo Fama-French-Carhart. <i>Revista Brasileira De Economia</i> , 2013 , 67, 45-65	2.3	2
8	Psychophysiological correlates of the disposition effect. <i>PLoS ONE</i> , 2013 , 8, e54542	3.7	8
7	Optimal portfolios with minimum capital requirements. <i>Journal of Banking and Finance</i> , 2012 , 36, 1928-1942	2.6	18
6	The market reaction to changes in the Brazilian official interest rate. <i>Applied Economics Letters</i> , 2012 , 19, 1359-1364	1	1
5	Bond Portfolio Optimization: A Dynamic Heteroskedastic Factor Model Approach. <i>SSRN Electronic Journal</i> , 2012 ,	1	3
4	A RBF neural network model with GARCH errors: Application to electricity price forecasting. <i>Electric Power Systems Research</i> , 2011 , 81, 74-83	3.5	46
3	Forecasting electricity prices using a RBF neural network With GARCH errors 2010 ,		1
2	The Performance of Socially Responsible Mutual Funds: The Role of Fees and Management Companies. <i>Journal of Business Ethics</i> , 2010 , 94, 243-263	4.3	104
1	Computational intelligence approaches and linear models in case studies of forecasting exchange rates. <i>Expert Systems With Applications</i> , 2007 , 33, 816-823	7.8	40