List of Publications by Year in descending order

8 papers	276 citations	1163117 8 h-index	1588992 8 g-index
8 all docs	8 docs citations	8 times ranked	142 citing authors

#	Article	IF	Citations
1	Geopolitical Risks, Returns, and Volatility in Emerging Stock Markets: Evidence from a Panel GARCH Model. Emerging Markets Finance and Trade, 2019, 55, 1841-1856.	3.1	65
2	Time-varying rare disaster risks, oil returns and volatility. Energy Economics, 2018, 75, 239-248.	12.1	64
3	Nonlinear dynamic correlation between geopolitical risk and oil prices: A study based on high-frequency data. Research in International Business and Finance, 2021, 56, 101370.	5.9	51
4	The role of economic uncertainty in forecasting exchange rate returns and realized volatility: Evidence from quantile predictive regressions. Journal of Forecasting, 2018, 37, 705-719.	2.8	40
5	The role of timeâ€varying rare disaster risks in predicting bond returns and volatility. Review of Financial Economics, 2019, 37, 327-340.	1.1	19
6	Exchange rate returns and volatility: the role of time-varying rare disaster risks. European Journal of Finance, 2019, 25, 190-203.	3.1	19
7	Quantile dependencies between discontinuities and time-varying rare disaster risks. European Journal of Finance, 2021, 27, 932-962.	3.1	9
8	Effects of Geopolitical Risks on Gold Market Return Dynamics: Evidence from a Nonparametric Causality-in-quantiles Approach. Defence and Peace Economics, 2023, 34, 308-322.	1.9	9