

List of Publications by Year in descending order

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papers

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1163117

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docs citations

8
times ranked

142
citing authors

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