

Kausik Chaudhuri

List of Publications by Year in descending order

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Version: 2024-02-01

38
papers

1,175
citations

623734

14
h-index

414414

32
g-index

40
all docs

40
docs citations

40
times ranked

757
citing authors

#	ARTICLE	IF	CITATIONS
1	Random walk versus breaking trend in stock prices: Evidence from emerging markets. Journal of Banking and Finance, 2003, 27, 575-592.	2.9	204
2	Long-run equilibrium real exchange rates and oil prices. Economics Letters, 1998, 58, 231-238.	1.9	188
3	The effect of COVID 19 pandemic on global stock market volatility: Can economic strength help to manage the uncertainty?. Journal of Business Research, 2021, 128, 31-44.	10.2	134
4	The size and development of the shadow economy: An empirical investigation from states of India. Journal of Development Economics, 2006, 80, 428-443.	4.5	91
5	Gender, small firm ownership, and credit access: some insights from India. Small Business Economics, 2020, 54, 1165-1181.	6.7	72
6	Long-run prices of primary commodities and oil prices. Applied Economics, 2001, 33, 531-538.	2.2	60
7	COVID-19 vaccine hesitancy in the UK: a longitudinal household cross-sectional study. BMC Public Health, 2022, 22, 104.	2.9	44
8	Co-movement between oil price, CO_2 emission, renewable energy and energy equities: Evidence from GCC countries. Journal of Environmental Management, 2021, 297, 113350.	7.8	42
9	Deficit, money and price: the Indian experience. Journal of Policy Modeling, 2004, 26, 289-299.	3.1	33
10	Mean reversion in stock prices: evidence from emerging markets. Managerial Finance, 2003, 29, 22-37.	1.2	29
11	Asymmetric oil prices and trade imbalances: Does the source of the oil shock matter?. Energy Policy, 2020, 137, 111100.	8.8	29
12	Do banking sector and stock market development matter for economic growth?. Empirical Economics, 2020, 59, 1513-1535.	3.0	26
13	Cointegration, error correction and Granger causality: an application with Latin American stock markets. Applied Economics Letters, 1997, 4, 469-471.	1.8	25
14	Gender gap in educational attainment: evidence from rural India. Education Economics, 2009, 17, 215-238.	1.1	19
15	The political determinants of fiscal policies in the states of India: An empirical investigation. Journal of Development Studies, 2006, 42, 640-661.	2.1	17
16	Credit rationing in rural credit markets of India. Applied Economics, 2012, 44, 803-812.	2.2	16
17	Antenatal and maternal health care utilization: evidence from northeastern states of India. Applied Economics, 2007, 39, 683-695.	2.2	15
18	Crime in India: specification and estimation of violent crime index. Journal of Productivity Analysis, 2015, 43, 13-28.	1.6	15

#	ARTICLE	IF	CITATIONS
19	Estimation of firm performance from a MIMIC model. <i>European Journal of Operational Research</i> , 2016, 255, 298-307.	5.7	14
20	Job satisfaction, age and tenure: A generalized dynamic random effects model. <i>Economics Letters</i> , 2015, 130, 13-16.	1.9	12
21	Purchasing Power Parity Across States and Goods Within Australia*. <i>Economic Record</i> , 2004, 80, 314-329.	0.4	11
22	The interaction of ethnicity and deprivation on COVID-19 mortality risk: a retrospective ecological study. <i>Scientific Reports</i> , 2021, 11, 11555.	3.3	10
23	Forecasting Distributions of Inflation Rates: the Functional Auto-Regressive Approach. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2016, 179, 65-102.	1.1	9
24	Output fluctuations in Indian agriculture and industry: a reexamination. <i>Journal of Policy Modeling</i> , 2004, 26, 223-237.	3.1	7
25	The political determinants of central governments' economic policies in India: an empirical investigation. <i>Journal of International Development</i> , 2005, 17, 957-978.	1.8	7
26	On the Asymmetric U-shaped Relationship between Inflation, Inflation Uncertainty, and Relative Price Skewness in the UK. <i>Journal of Money, Credit and Banking</i> , 2013, 45, 1431-1449.	1.6	7
27	Dearth of private capital flows in Sub-Saharan Africa. <i>Applied Economics Letters</i> , 1999, 6, 365-368.	1.8	6
28	Stock returns in emerging markets: a common trend analysis. <i>Applied Economics Letters</i> , 1997, 4, 105-108.	1.8	5
29	Financial Performance Evaluation. <i>Journal of Emerging Market Finance</i> , 2012, 11, 1-36.	1.0	5
30	A New Perspective on Violent Crime Burden Index: Evidence from Indian Districts. <i>Social Indicators Research</i> , 2013, 110, 771-789.	2.7	5
31	A Markov-Switching Model for Indian Stock Price and Volume. <i>Journal of Emerging Market Finance</i> , 2015, 14, 239-257.	1.0	5
32	School Attainment, Completion, and Economic Development: A Cross-Country Analysis. <i>Review of Development Economics</i> , 2008, 12, 90-105.	1.9	4
33	Forecasting Distribution of Inflation Rates: Functional Autoregressive Approach. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	3
34	The State of Female Autonomy in India: A Stochastic Dominance Approach. <i>Journal of Development Studies</i> , 2018, 54, 1338-1353.	2.1	3
35	Gender Equality in Fertility Choices in Tamil Nadu. <i>Journal of South Asian Development</i> , 2011, 6, 195-212.	1.0	1
36	Does employment before marriage exert autonomy after marriage? Evidence on female autonomy from India. <i>Oxford Development Studies</i> , 2018, 46, 199-214.	1.9	1

#	ARTICLE	IF	CITATIONS
37	To Pool or to Aggregate? Tests with a Dynamic Panel Macroeconometric Model of Australian State Labor Markets. B E Journal of Macroeconomics, 2007, 7, .	0.4	0
38	Testing extreme dependence in financial time series. Economic Modelling, 2018, 73, 378-394.	3.8	0