

Jonathan Dark

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6074748/publications.pdf>

Version: 2024-02-01

6
papers

55
citations

1937685

4
h-index

2053705

5
g-index

6
all docs

6
docs citations

6
times ranked

47
citing authors

#	ARTICLE	IF	CITATIONS
1	The lead of oil price rises on US equity market beliefs and preferences. Journal of Futures Markets, 2021, 41, 1861-1887.	1.8	3
2	Randomized controlled trial of probiotics after colonoscopy. ANZ Journal of Surgery, 2017, 87, E65-E69.	0.7	17
3	Futures hedging with Markov switching vector error correction FIEGARCH and FIAPARCH. Journal of Banking and Finance, 2015, 61, S269-S285.	2.9	13
4	Will tighter futures price limits decrease hedge effectiveness?. Journal of Banking and Finance, 2012, 36, 2717-2728.	2.9	5
5	Influence diagnostics for multivariate GARCH processes. Journal of Time Series Analysis, 2010, 31, 278-291.	1.2	1
6	Basis Convergence and Long Memory in Volatility When Dynamic Hedging with Futures. Journal of Financial and Quantitative Analysis, 2007, 42, 1021-1040.	3.5	16