

Emma Iglesias

List of Publications by Year in descending order

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Version: 2024-02-01

39
papers

340
citations

933264

10
h-index

940416

16
g-index

40
all docs

40
docs citations

40
times ranked

214
citing authors

#	ARTICLE	IF	CITATIONS
1	The Tail Behavior due to the Presence of the Risk Premium in AR-GARCH-in-Mean, GARCH-AR, and Double-Autoregressive-in-Mean Models. <i>Journal of Financial Econometrics</i> , 2022, 20, 139-159.	0.8	0
2	The influence of extreme events such as Brexit and Covid-19 on equity markets. <i>Journal of Policy Modeling</i> , 2022, 44, 418-430.	1.7	4
3	Brent and WTI oil prices volatility during major crises and Covid-19. <i>Journal of Petroleum Science and Engineering</i> , 2022, 211, 110182.	2.1	22
4	Asymptotic normality of the MLE in the level-effect ARCH model. <i>Statistical Papers</i> , 2021, 62, 117-135.	0.7	2
5	Further Results on Pseudo-Maximum Likelihood Estimation and Testing in the Constant Elasticity of Variance Continuous Time Model. <i>Journal of Time Series Analysis</i> , 2020, 41, 357-364.	0.7	1
6	Banking, currency, stock market and debt crises in Spain, 1850-1995. <i>Applied Economics</i> , 2018, 50, 2056-2069.	1.2	0
7	The use of bias correction versus the Jackknife when testing the mean reversion and long term mean parameters in continuous time models. <i>Monte Carlo Methods and Applications</i> , 2017, 23, .	0.3	0
8	Inversión privada, gasto público y presión tributaria en América Latina. <i>Estudios De Economía</i> , 2017, 44, 131-156.	0.6	3
9	Value at Risk of the main stock market indexes in the European Union (2000-2012). <i>Journal of Policy Modeling</i> , 2015, 37, 1-13.	1.7	6
10	Value at Risk and expected shortfall of firms in the main European Union stock market indexes: A detailed analysis by economic sectors and geographical situation. <i>Economic Modelling</i> , 2015, 50, 1-8.	1.8	14
11	Testing of the mean reversion parameter in continuous time models. <i>Economics Letters</i> , 2014, 122, 187-189.	0.9	3
12	ASSESSING LONG-RUN MONEY NEUTRALITY IN MONETARY UNIONS. <i>International Journal of Finance and Economics</i> , 2013, 18, 25-50.	1.9	0
13	Partial maximum likelihood estimation of spatial probit models. <i>Journal of Econometrics</i> , 2013, 172, 77-89.	3.5	55
14	The Block-Block Bootstrap for Time Series. <i>Communications in Statistics - Theory and Methods</i> , 2013, 42, 2584-2600.	0.6	0
15	Evolution over time of the determinants of preferences for redistribution and the support for the welfare state. <i>Applied Economics</i> , 2013, 45, 4260-4274.	1.2	5
16	Interaction between monetary policy and stock prices: a comparison between the Caribbean and the US. <i>Applied Financial Economics</i> , 2013, 23, 515-534.	0.5	5
17	Bienestar subjetivo, renta y bienes relacionales. Los determinantes de la felicidad en España. <i>Revista Internacional De Sociología</i> , 2013, 71, 567-592.	0.0	11
18	Capital-Energy Relationships: An Analysis when Disaggregating by Industry and Different Types of Capital. <i>Energy Journal</i> , 2013, 34, 129-150.	0.9	14

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19	Estimation, Testing, and Finite Sample Properties of Quasi-Maximum Likelihood Estimators in GARCH-M Models. <i>Econometric Reviews</i> , 2012, 31, 532-557.	0.5	5
20	Extreme movements of the main stocks traded in the Eurozone: an analysis by sectors in the 2000's decade. <i>Applied Financial Economics</i> , 2012, 22, 2085-2100.	0.5	5
21	An analysis of extreme movements of exchange rates of the main currencies traded in the Foreign Exchange market. <i>Applied Economics</i> , 2012, 44, 4631-4637.	1.2	7
22	Almost Unbiased Estimation in Simultaneous Equation Models With Strong and/or Weak Instruments. <i>Journal of Business and Economic Statistics</i> , 2012, 30, 505-520.	1.8	7
23	Voter decisions on eminent domain and police power reforms. , 2012, 21, 187-194.		2
24	Interest rate volatility, asymmetric interest rate pass through and the monetary transmission mechanism in the Caribbean compared to US and Asia. <i>Economic Modelling</i> , 2012, 29, 2071-2089.	1.8	25
25	Semiparametric inference in a GARCH-in-mean model. <i>Journal of Econometrics</i> , 2012, 167, 458-472.	3.5	37
26	Improved instrumental variables estimation of simultaneous equations under conditionally heteroskedastic disturbances. <i>Journal of Applied Econometrics</i> , 2012, 27, 474-499.	1.3	4
27	Small Sample Estimation Bias in GARCH Models with Any Number of Exogenous Variables in the Mean Equation. <i>Econometric Reviews</i> , 2011, 30, 303-336.	0.5	4
28	The bias to order T^{-2} for the general k-class estimator in a simultaneous equation model. <i>Economics Letters</i> , 2010, 109, 42-45.	0.9	3
29	Volatility spill-overs in commodity spot prices: New empirical results. <i>Economic Modelling</i> , 2009, 26, 601-607.	1.8	14
30	Domestic monetary transfers and the inland bill of exchange markets in Spain (1775-1885). <i>Journal of International Money and Finance</i> , 2009, 28, 496-521.	1.3	11
31	Bootstrap refinements for QML estimators of the GARCH(1,1) parameters. <i>Journal of Econometrics</i> , 2008, 144, 500-510.	3.5	29
32	Finite Sample Theory of QMLE in ARCH Models with Dynamics in the Mean Equation. <i>Journal of Time Series Analysis</i> , 2008, 29, 719-737.	0.7	8
33	Asymptotic bias of GMM and GEL under possible nonstationary spatial dependence. <i>Economics Letters</i> , 2008, 99, 393-397.	0.9	2
34	HIGHER ORDER ASYMPTOTIC THEORY WHEN A PARAMETER IS ON A BOUNDARY WITH AN APPLICATION TO GARCH MODELS. <i>Econometric Theory</i> , 2007, 23, .	0.6	12
35	Higher-order asymptotic properties of QML in $\hat{\Gamma}^2$ -ARCH and $\hat{\Gamma}^{1/4}$ -ARCH models. <i>Economics Letters</i> , 2006, 93, 261-266.	0.9	0
36	BIVARIATE ARCH MODELS: FINITE-SAMPLE PROPERTIES OF QML ESTIMATORS AND AN APPLICATION TO AN LM-TYPE TEST. <i>Econometric Theory</i> , 2005, 21, .	0.6	7

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37	Analysing one-month Euro-market interest rates by fractionally integrated models. Applied Financial Economics, 2005, 15, 95-106.	0.5	5
38	Another look about the evolution of the risk premium: a VAR-GARCH-M model. Economic Modelling, 2003, 20, 777-789.	1.8	7
39	Reconsidering the gains in efficiency from ML estimation versus OLS in ARCH models. Economics Letters, 2001, 74, 21-24.	0.9	1