

Duc Khuong Nguyen

List of Publications by Year in descending order

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Version: 2024-02-01

177
papers

11,695
citations

31949

53
h-index

32815

100
g-index

201
all docs

201
docs citations

201
times ranked

4742
citing authors

#	ARTICLE	IF	CITATIONS
1	Financial contagion during COVID-19 crisis. Finance Research Letters, 2021, 38, 101604.	3.4	521
2	Volatility spillovers between oil prices and stock sector returns: Implications for portfolio management. Journal of International Money and Finance, 2011, 30, 1387-1405.	1.3	511
3	Causal interactions between CO2 emissions, FDI, and economic growth: Evidence from dynamic simultaneous-equation models. Economic Modelling, 2014, 42, 382-389.	1.8	446
4	Global financial crisis, extreme interdependences, and contagion effects: The role of economic structure?. Journal of Banking and Finance, 2011, 35, 130-141.	1.4	430
5	Oil prices, stock markets and portfolio investment: Evidence from sector analysis in Europe over the last decade. Energy Policy, 2010, 38, 4528-4539.	4.2	362
6	On the impacts of oil price fluctuations on European equity markets: Volatility spillover and hedging effectiveness. Energy Economics, 2012, 34, 611-617.	5.6	348
7	Do global factors impact BRICS stock markets? A quantile regression approach. Emerging Markets Review, 2014, 19, 1-17.	2.2	346
8	On the determinants of renewable energy consumption: International evidence. Energy, 2014, 72, 554-560.	4.5	311
9	Return and volatility transmission between world oil prices and stock markets of the GCC countries. Economic Modelling, 2011, 28, 1815-1825.	1.8	304
10	On the relationships between CO 2 emissions, energy consumption and income: The importance of time variation. Energy Economics, 2015, 49, 629-638.	5.6	264
11	Is gold a hedge or a safe-haven asset in the COVID-19 crisis?. Economic Modelling, 2021, 102, 105588.	1.8	252
12	Conditional dependence structure between oil prices and exchange rates: A copula-GARCH approach. Journal of International Money and Finance, 2013, 32, 719-738.	1.3	249
13	World gold prices and stock returns in China: Insights for hedging and diversification strategies. Economic Modelling, 2015, 44, 273-282.	1.8	208
14	Asymmetric and nonlinear pass-through of crude oil prices to gasoline and natural gas prices. Energy Policy, 2014, 65, 567-573.	4.2	189
15	Dynamic spillovers among major energy and cereal commodity prices. Energy Economics, 2014, 43, 225-243.	5.6	178
16	Exchange rate movements and stock market returns in a regime-switching environment: Evidence for BRICS countries. Research in International Business and Finance, 2014, 31, 46-56.	3.1	174
17	A time-varying copula approach to oil and stock market dependence: The case of transition economies. Energy Economics, 2013, 39, 208-221.	5.6	173
18	How strong are the causal relationships between Islamic stock markets and conventional financial systems? Evidence from linear and nonlinear tests. Journal of International Financial Markets, Institutions and Money, 2014, 28, 213-227.	2.1	166

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19	Dynamic dependence of the global Islamic equity index with global conventional equity market indices and risk factors. <i>Pacific-Basin Finance Journal</i> , 2014, 30, 189-206.	2.0	161
20	Volatility forecasting and risk management for commodity markets in the presence of asymmetry and long memory. <i>Energy Economics</i> , 2014, 41, 1-18.	5.6	159
21	Risk spillovers across the energy and carbon markets and hedging strategies for carbon risk. <i>Energy Economics</i> , 2016, 54, 159-172.	5.6	159
22	Global financial crisis and spillover effects among the U.S. and BRICS stock markets. <i>International Review of Economics and Finance</i> , 2016, 42, 257-276.	2.2	157
23	Black swan events and safe havens: The role of gold in globally integrated emerging markets. <i>Journal of International Money and Finance</i> , 2017, 73, 317-334.	1.3	149
24	Carbon emissions determinants and forecasting: Evidence from G6 countries. <i>Journal of Environmental Management</i> , 2021, 285, 111988.	3.8	146
25	On the efficiency of foreign exchange markets in times of the COVID-19 pandemic. <i>Technological Forecasting and Social Change</i> , 2020, 161, 120261.	6.2	142
26	Energy prices and CO2 emission allowance prices: A quantile regression approach. <i>Energy Policy</i> , 2014, 70, 201-206.	4.2	141
27	Dynamic risk spillovers between gold, oil prices and conventional, sustainability and Islamic equity aggregates and sectors with portfolio implications. <i>Energy Economics</i> , 2017, 67, 454-475.	5.6	138
28	Long memory and structural breaks in modeling the return and volatility dynamics of precious metals. <i>Quarterly Review of Economics and Finance</i> , 2012, 52, 207-218.	1.5	135
29	Assessing the impacts of oil price fluctuations on stock returns in emerging markets. <i>Economic Modelling</i> , 2012, 29, 2686-2695.	1.8	132
30	Forecasting the conditional volatility of oil spot and futures prices with structural breaks and long memory models. <i>Energy Economics</i> , 2012, 34, 283-293.	5.6	127
31	Impact of speculation and economic uncertainty on commodity markets. <i>International Review of Financial Analysis</i> , 2016, 43, 115-127.	3.1	126
32	Green finance and decarbonization: Evidence from around the world. <i>Finance Research Letters</i> , 2022, 46, 102807.	3.4	113
33	Information diffusion, cluster formation and entropy-based network dynamics in equity and commodity markets. <i>European Journal of Operational Research</i> , 2017, 256, 945-961.	3.5	109
34	An empirical analysis of energy cost pass-through to CO2 emission prices. <i>Energy Economics</i> , 2015, 49, 149-156.	5.6	107
35	Are Sharia stocks, gold and U.S. Treasury hedges and/or safe havens for the oil-based GCC markets?. <i>Emerging Markets Review</i> , 2015, 24, 101-121.	2.2	101
36	Dynamic relationship between precious metals. <i>Resources Policy</i> , 2013, 38, 504-511.	4.2	97

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37	The influence of Bitcoin on portfolio diversification and design. <i>Finance Research Letters</i> , 2020, 37, 101344.	3.4	97
38	Are stock prices related to the political uncertainty index in OECD countries? Evidence from the bootstrap panel causality test. <i>Economic Systems</i> , 2015, 39, 288-300.	1.0	91
39	Energy conservation policies, growth and trade performance: Evidence of feedback hypothesis in Pakistan. <i>Energy Policy</i> , 2015, 80, 1-10.	4.2	88
40	A comparative analysis of the dynamic relationship between oil prices and exchange rates. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 32, 397-414.	2.1	87
41	US monetary policy and sectoral commodity prices. <i>Journal of International Money and Finance</i> , 2015, 57, 61-85.	1.3	87
42	Local Bank, Digital Financial Inclusion and SME Financing Constraints: Empirical Evidence from China. <i>Emerging Markets Finance and Trade</i> , 2022, 58, 1712-1725.	1.7	84
43	Dependence of stock and commodity futures markets in China: Implications for portfolio investment. <i>Emerging Markets Review</i> , 2014, 21, 183-200.	2.2	80
44	Covid-19 pandemic and tail-dependency networks of financial assets. <i>Finance Research Letters</i> , 2021, 38, 101800.	3.4	80
45	What explain the short-term dynamics of the prices of CO2 emissions?. <i>Energy Economics</i> , 2014, 46, 122-135.	5.6	78
46	Cross-sectoral interactions in Islamic equity markets. <i>Pacific-Basin Finance Journal</i> , 2015, 32, 1-20.	2.0	73
47	A robust analysis of the relationship between renewable energy consumption and its main drivers. <i>Applied Economics</i> , 2015, 47, 2913-2923.	1.2	72
48	Does bitcoin co-move and share risk with Sukuk and world and regional Islamic stock markets? Evidence using a time-frequency approach. <i>Research in International Business and Finance</i> , 2020, 53, 101230.	3.1	69
49	Nonlinearities in carbon spot-futures price relationships during Phase II of the EU ETS. <i>Economic Modelling</i> , 2012, 29, 884-892.	1.8	66
50	A wavelet-based nonlinear ARDL model for assessing the exchange rate pass-through to crude oil prices. <i>Journal of International Financial Markets, Institutions and Money</i> , 2015, 34, 173-187.	2.1	64
51	Dynamic convergence of commodity futures: Not all types of commodities are alike. <i>Resources Policy</i> , 2015, 44, 150-160.	4.2	62
52	Short-term overreaction to specific events: Evidence from an emerging market. <i>Research in International Business and Finance</i> , 2015, 35, 153-165.	3.1	62
53	Oil prices and MENA stock markets: new evidence from nonlinear and asymmetric causalities during and after the crisis period. <i>Applied Economics</i> , 2014, 46, 2167-2177.	1.2	61
54	On the time scale behavior of equity-commodity links: Implications for portfolio management. <i>Journal of International Financial Markets, Institutions and Money</i> , 2016, 41, 30-46.	2.1	59

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55	A conditional dependence approach to CO2-energy price relationships. <i>Energy Economics</i> , 2019, 81, 812-821.	5.6	59
56	Asymmetric effects and long memory in dynamic volatility relationships between stock returns and exchange rates. <i>Journal of International Financial Markets, Institutions and Money</i> , 2012, 22, 738-757.	2.1	58
57	Does the board of directors affect cash holdings? A study of French listed firms. <i>Journal of Management and Governance</i> , 2015, 19, 341-370.	2.4	58
58	Asymmetric Linkages between BRICS Stock Returns and Country Risk Ratings: Evidence from Dynamic Panel Threshold Models. <i>Review of International Economics</i> , 2016, 24, 1-19.	0.6	58
59	Multivariate dependence risk and portfolio optimization: An application to mining stock portfolios. <i>Resources Policy</i> , 2015, 46, 1-11.	4.2	57
60	Market integration and financial linkages among stock markets in Pacific Basin countries. <i>Journal of Empirical Finance</i> , 2018, 46, 77-92.	0.9	57
61	Dependence and extreme dependence of crude oil and natural gas prices with applications to risk management. <i>Energy Economics</i> , 2014, 42, 332-342.	5.6	56
62	Testing the relationships between energy consumption and income in G7 countries with nonlinear causality tests. <i>Economic Modelling</i> , 2013, 35, 126-133.	1.8	54
63	Dynamic volatility spillover effects between oil and agricultural products. <i>International Review of Financial Analysis</i> , 2020, 69, 101465.	3.1	53
64	Systemic risk-sharing framework of cryptocurrencies in the COVID-19 crisis. <i>Finance Research Letters</i> , 2022, 47, 102787.	3.4	53
65	Time-varying long term memory in the European Union stock markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2015, 436, 147-158.	1.2	51
66	An international CAPM for partially integrated markets: Theory and empirical evidence. <i>Journal of Banking and Finance</i> , 2012, 36, 2473-2493.	1.4	49
67	Policy uncertainty and performance characteristics of sustainable investments across regions around the global financial crisis. <i>Applied Financial Economics</i> , 2014, 24, 1367-1373.	0.5	49
68	Can economic uncertainty, financial stress and consumer sentiments predict U.S. equity premium?. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 33, 367-378.	2.1	47
69	Predictability dynamics of Islamic and conventional equity markets. <i>North American Journal of Economics and Finance</i> , 2015, 31, 222-248.	1.8	47
70	Multivariate dependence and portfolio optimization algorithms under illiquid market scenarios. <i>European Journal of Operational Research</i> , 2017, 259, 1121-1131.	3.5	47
71	Time-varying predictability in crude-oil markets: the case of GCC countries. <i>Energy Policy</i> , 2010, 38, 4371-4380.	4.2	46
72	Dynamic efficiency of stock markets and exchange rates. <i>International Review of Financial Analysis</i> , 2016, 47, 353-371.	3.1	44

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73	Instabilities in the relationships and hedging strategies between crude oil and US stock markets: Do long memory and asymmetry matter?. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 33, 354-366.	2.1	43
74	The comovements in international stock markets: new evidence from Latin American emerging countries. <i>Applied Economics Letters</i> , 2010, 17, 1323-1328.	1.0	42
75	Global financial crisis and dependence risk analysis of sector portfolios: a vine copula approach. <i>Applied Economics</i> , 2017, 49, 2409-2427.	1.2	41
76	Time-varying long range dependence in energy futures markets. <i>Energy Economics</i> , 2014, 46, 318-327.	5.6	40
77	Modeling and forecasting commodity market volatility with long-term economic and financial variables. <i>Journal of Forecasting</i> , 2020, 39, 126-142.	1.6	40
78	Testing for asymmetric causality between U.S. equity returns and commodity futures returns. <i>Finance Research Letters</i> , 2015, 12, 38-47.	3.4	39
79	Causal effects of the United States and Japan on Pacific-Rim stock markets: nonparametric quantile causality approach. <i>Applied Economics</i> , 2018, 50, 5712-5727.	1.2	38
80	Spillovers and connectedness in foreign exchange markets: The role of trade policy uncertainty. <i>Quarterly Review of Economics and Finance</i> , 2023, 87, 191-199.	1.5	38
81	The shifting dependence dynamics between the G7 stock markets. <i>Quantitative Finance</i> , 2018, 18, 801-812.	0.9	37
82	U.S. equity and commodity futures markets: Hedging or financialization?. <i>Energy Economics</i> , 2020, 86, 104660.	5.6	37
83	Effects of volatility shocks on the dynamic linkages between exchange rate, interest rate and the stock market: The case of Turkey. <i>Economic Modelling</i> , 2014, 43, 448-457.	1.8	36
84	The drivers of economic growth in China and India: globalization or financial development?. <i>International Journal of Development Issues</i> , 2017, 16, 54-84.	0.7	36
85	Covid-19 vaccination, fear and anxiety: Evidence from Google search trends. <i>Social Science and Medicine</i> , 2022, 297, 114820.	1.8	36
86	How strong is the global integration of emerging market regions? An empirical assessment. <i>Economic Modelling</i> , 2011, 28, 2517-2527.	1.8	35
87	Systematic Risk in Conventional and Islamic Equity Markets. <i>International Review of Finance</i> , 2016, 16, 457-466.	1.1	35
88	On the short- and long-run efficiency of energy and precious metal markets. <i>Energy Economics</i> , 2013, 40, 832-844.	5.6	33
89	Time-varying characteristics of cross-market linkages with empirical application to Gulf stock markets. <i>Managerial Finance</i> , 2009, 36, 57-70.	0.7	32
90	Dynamic integration and network structure of the EMU sovereign bond markets. <i>Annals of Operations Research</i> , 2019, 281, 297-314.	2.6	30

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91	Real growth co-movements and business cycle synchronization in the GCC countries: Evidence from time-frequency analysis. <i>Economic Modelling</i> , 2016, 52, 322-331.	1.8	29
92	ENVIRONMENTAL HAZARDS AND RISK MANAGEMENT IN THE FINANCIAL SECTOR: A SYSTEMATIC LITERATURE REVIEW. <i>Journal of Economic Surveys</i> , 2021, 35, 512-538.	3.7	29
93	Responses of international stock markets to oil price surges: a regime-switching perspective. <i>Applied Economics</i> , 2015, 47, 4408-4422.	1.2	27
94	Enterprise risk management and solvency: The case of the listed EU insurers. <i>Journal of Business Research</i> , 2020, 113, 360-369.	5.8	26
95	Analysing dynamic linkages and hedging strategies between Islamic and conventional sector equity indexes. <i>Applied Economics</i> , 2017, 49, 2456-2479.	1.2	24
96	Understanding Return And Volatility Spillovers Among Major Agricultural Commodities. <i>Journal of Applied Business Research</i> , 2013, 29, 1781.	0.3	24
97	Assessing the effects of unconventional monetary policy and low interest rates on pension fund risk incentives. <i>Journal of Banking and Finance</i> , 2017, 77, 35-52.	1.4	23
98	Risk governance and bank risk-taking behavior: Evidence from Asian banks. <i>Journal of International Financial Markets, Institutions and Money</i> , 2021, 75, 101466.	2.1	22
99	Financial linkages between US sector credit default swaps markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 33, 223-243.	2.1	21
100	Time lag dependence, cross-correlation and risk analysis of US energy and non-energy stock portfolios. <i>Journal of Asset Management</i> , 2015, 16, 467-483.	0.7	21
101	Does The Glass Ceiling Exist? A Longitudinal Study Of Womens Progress On French Corporate Boards. <i>Journal of Applied Business Research</i> , 2014, 30, 909.	0.3	21
102	The role of trade openness and investment in examining the energy-growth-pollution nexus: empirical evidence for China and India. <i>Applied Economics</i> , 2017, 49, 4083-4098.	1.2	20
103	Constructing a financial fragility index for emerging countries. <i>Finance Research Letters</i> , 2014, 11, 410-419.	3.4	18
104	Time-varying regional integration of stock markets in Southeast Europe. <i>Applied Economics</i> , 2014, 46, 1279-1290.	1.2	18
105	Do liquidity and idiosyncratic risk matter? Evidence from the European mutual fund market. <i>Review of Quantitative Finance and Accounting</i> , 2016, 47, 213-247.	0.8	17
106	Firm size, ownership structure, and systematic liquidity risk: The case of an emerging market. <i>Journal of Financial Stability</i> , 2017, 31, 62-80.	2.6	17
107	Crude oil market efficiency: An empirical investigation via the Shannon entropy. <i>International Economics</i> , 2012, 129, 119-137.	1.6	16
108	Estimating and forecasting portfolio's Value-at-Risk with wavelet-based extreme value theory: Evidence from crude oil prices and US exchange rates. <i>Journal of the Operational Research Society</i> , 2017, 68, 1352-1362.	2.1	16

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109	Sensitivity of US equity returns to economic policy uncertainty and investor sentiments. North American Journal of Economics and Finance, 2021, 57, 101392.	1.8	16
110	Cojumps and asset allocation in international equity markets. Journal of Economic Dynamics and Control, 2019, 98, 1-22.	0.9	15
111	Dynamic relationship between Turkey and European countries during the global financial crisis. Economic Modelling, 2014, 40, 290-298.	1.8	14
112	Business cycle (de)synchronization in the aftermath of the global financial crisis: implications for the Euro area. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, .	0.2	14
113	Can investors of Chinese energy stocks benefit from diversification into commodity futures?. Economic Modelling, 2017, 66, 184-200.	1.8	14
114	Carbon emissionsâ€™ income relationships with structural breaks: the case of the Middle Eastern and North African countries. Environmental Science and Pollution Research, 2018, 25, 2869-2878.	2.7	14
115	On the detection of extreme movements and persistent behaviour in Mediterranean stock markets: a wavelet-based approach. Applied Economics, 2014, 46, 2611-2622.	1.2	13
116	On the robustness of week-day effect to error distributional assumption: International evidence. Journal of International Financial Markets, Institutions and Money, 2017, 47, 114-130.	2.1	13
117	Financial development, government bond returns, and stability: International evidence. Journal of International Financial Markets, Institutions and Money, 2019, 61, 81-96.	2.1	13
118	Economic drivers of volatility and correlation in precious metal markets. Journal of Commodity Markets, 2022, 28, 100242.	0.9	13
119	Dynamic dependence and extreme risk comovement: The case of oil prices and exchange rates. International Journal of Finance and Economics, 2021, 26, 2612-2636.	1.9	12
120	Stock market liberalization, structural breaks and dynamic changes in emerging market volatility. Review of Accounting and Finance, 2008, 7, 396-411.	2.5	11
121	What can we tell about monetary policy synchronization and interdependence over the 2007â€“2009 global financial crisis?. Journal of Macroeconomics, 2013, 36, 175-187.	0.7	11
122	Cross-market dynamics and optimal portfolio strategies in Latin American equity markets. European Business Review, 2015, 27, 161-181.	1.9	11
123	Does Board Gender Diversity Make a Difference? New Evidence from Quantile Regression Analysis. Management International, 0, 20, 95-106.	0.1	11
124	Valueâ€¢atâ€¢risk under market shifts through highly flexible models. Journal of Forecasting, 2018, 37, 790-804.	1.6	11
125	Is corporate social responsibility an agency problem? An empirical note from takeovers. Finance Research Letters, 2021, 43, 102007.	3.4	11
126	Assessing the performance of exchange traded funds in the energy sector: a hybrid DEA multiobjective linear programming approach. Annals of Operations Research, 2022, 313, 341-366.	2.6	11

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127	Big data, artificial intelligence and machine learning: A transformative symbiosis in favour of financial technology. <i>European Financial Management</i> , 2023, 29, 517-548.	1.7	11
128	Sovereign bond market dependencies and crisis transmission around the eurozone debt crisis: a dynamic copula approach. <i>Applied Economics</i> , 2018, 50, 5031-5049.	1.2	10
129	The Dynamics of Emerging Stock Markets. <i>Contributions To Management Science</i> , 2010, , .	0.4	10
130	Investors' attention and information losses under market stress. <i>Journal of Economic Behavior and Organization</i> , 2021, 191, 1112-1127.	1.0	10
131	Can investors' informed trading predict cryptocurrency returns? Evidence from machine learning. <i>Research in International Business and Finance</i> , 2022, 62, 101683.	3.1	10
132	Dynamic Global Linkages of the BRICS Stock Markets with the United States and Europe Under External Crisis Shocks: Implications for Portfolio Risk Forecasting. <i>World Economy</i> , 2016, 39, 1703-1727.	1.4	9
133	Reprint of: Assessing the effects of unconventional monetary policy and low interest rates on pension fund risk incentives. <i>Journal of Banking and Finance</i> , 2018, 92, 340-357.	1.4	9
134	Stock market integration in Mexico and Argentina: are short- and long-term considerations different?. <i>Applied Economics Letters</i> , 2010, 17, 1503-1507.	1.0	8
135	Fiscal policy interventions at the zero lower bound. <i>Journal of Economic Dynamics and Control</i> , 2018, 93, 297-314.	0.9	8
136	Corporate Performance Of Privatized Firms In Vietnam. <i>Journal of Applied Business Research</i> , 2013, 29, 1437.	0.3	8
137	Forecasting high-frequency stock returns: a comparison of alternative methods. <i>Annals of Operations Research</i> , 2022, 313, 639-690.	2.6	8
138	Positive information shocks, investor behavior and stock price crash risk. <i>Journal of Economic Behavior and Organization</i> , 2022, 197, 493-518.	1.0	8
139	MODELING NONLINEAR AND HETEROGENEOUS DYNAMIC LINKS IN INTERNATIONAL MONETARY MARKETS. <i>Macroeconomic Dynamics</i> , 2012, 16, 232-251.	0.6	7
140	The effect of tuition fee reduction and education subsidy on school enrollment: Evidence from Vietnam. <i>Children and Youth Services Review</i> , 2020, 108, 104536.	1.0	7
141	Commonality in FX liquidity: High-frequency evidence. <i>Finance Research Letters</i> , 2021, 39, 101577.	3.4	7
142	The influence of aviation disasters on engine manufacturers: An analysis of financial and reputational contagion risks. <i>International Review of Financial Analysis</i> , 2021, 74, 101630.	3.1	7
143	Systematic ESG exposure and stock returns: Evidence from the United States during the 1991-2019 period. <i>Business Ethics, Environment and Responsibility</i> , 2022, 31, 604-619.	1.6	7
144	Governance issues in business and finance in the wake of the global financial crisis. <i>Journal of Management and Governance</i> , 2018, 22, 1-5.	2.4	6

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145	Modeling and Forecasting Commodity Market Volatility with Long-term Economic and Financial Variables. SSRN Electronic Journal, 2018, , .	0.4	6
146	Liquidity risk and the covered bond market in times of crisis: empirical evidence from Germany. Annals of Operations Research, 2019, 282, 407-426.	2.6	6
147	Dynamics of return and liquidity (co) jumps in emerging foreign exchange markets. Journal of International Financial Markets, Institutions and Money, 2021, 73, 101377.	2.1	5
148	Stranded Asset Risk and Political Uncertainty: The Impact of the Coal Phase-out on the German Coal Industry. SSRN Electronic Journal, 0, , .	0.4	5
149	Forecasting high-frequency excess stock returns via data analytics and machine learning. European Financial Management, 2023, 29, 22-75.	1.7	5
150	Preface: neural networks, nonlinear dynamics, and risk management in banking and finance. Annals of Operations Research, 2021, 297, 1-2.	2.6	4
151	Social capital inequality and capital structure of new firms in a developing country: the role of bank ties. International Journal of Entrepreneurial Behaviour and Research, 2021, ahead-of-print, .	2.3	4
152	Stock returns and oil price fluctuations: short and long-run analysis in the GCC context. International Journal of Global Energy Issues, 2010, 33, 121.	0.2	3
153	Crude oil market efficiency: An empirical investigation via the Shannon entropy. Economie Internationale, 2012, n° 129, 119-137.	0.1	3
154	Modelling inflation shifts and persistence in Tunisia: perspectives from an evolutionary spectral approach. Applied Economics, 2015, 47, 6200-6210.	1.2	2
155	A tale of two risks in the EMU sovereign debt markets. Economics Letters, 2018, 172, 102-106.	0.9	2
156	Reaching for yield and the diabolic loop in a monetary union. Journal of International Money and Finance, 2020, 108, 102157.	1.3	2
157	Does short-term technical trading exist in the Vietnamese stock market?. Borsa Istanbul Review, 2021, 21, 23-35.	2.4	2
158	On the role of commodity futures in portfolio diversification. International Transactions in Operational Research, 2023, 30, 2374-2394.	1.8	2
159	International Financial Crisis and Contagion. Contributions To Management Science, 2010, , 185-202.	0.4	1
160	Corrigendum to "Assessing the impacts of oil price fluctuations on stock returns in emerging markets" [Economic Modelling Volume 29/6 pages 2686-2695]. Economic Modelling, 2013, 31, 818.	1.8	1
161	Introduction to the Research Handbook of Finance and Sustainability. , 2018, , .		1
162	Discretionary Idiosyncratic Risk, Firm Cash Holdings, and Investment. Advances in Pacific Basin Business, Economics and Finance, 2018, , 51-75.	0.2	1

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163	Editorial of the special issue on Advances in Banking and Finance. Economic Modelling, 2020, 91, 694-695.	1.8	1
164	Regulatory changes and long-run relationships of the EMU sovereign debt markets: Implications for future policy framework. International Review of Law and Economics, 2020, 63, 105907.	0.5	1
165	On the effects of monetary policy in Vietnam: Evidence from a Trilemma analysis. World Economy, 2021, 44, 1428-1447.	1.4	1
166	DOES MACROECONOMIC TRANSPARENCY HELP GOVERNMENTS BE SOLVENT?: EVIDENCE FROM RECENT DATA. World Scientific Studies in International Economics, 2008, , 615-631.	0.0	1
167	Are Restrictions on Short Selling Good? A Look at European Markets. , 2012, , 139-149.		1
168	Stock Market Volatility. Contributions To Management Science, 2010, , 123-144.	0.4	0
169	Early warning systems for currency and systemic banking crises in Vietnam. Post-Communist Economies, 0, , 1-26.	1.3	0
170	Evolving Stock Market Efficiency. Contributions To Management Science, 2010, , 91-121.	0.4	0
171	Dynamics of Market Integration and International Asset Pricing. Contributions To Management Science, 2010, , 167-184.	0.4	0
172	Threshold Stock Price Adjustments. Contributions To Management Science, 2010, , 73-89.	0.4	0
173	Emerging Markets: Overview and Performance Analysis. Contributions To Management Science, 2010, , 1-27.	0.4	0
174	Nonlinear Cointegration and Nonlinear Error-Correction Models: Theory and Empirical Applications for Oil and Stock Markets. , 2011, , 171-193.		0
175	Nonlinear Shift Contagion Modeling: Further Evidence from High Frequency Stock Data. , 2011, , 143-160.		0
176	A Copula Approach to Dependence Structure in Petroleum Markets. , 2013, , 317-329.		0
177	Special Issue "Energy Challenges in an Uncertain World" Editorial. Energy Journal, 2018, 39, 1-2.	0.9	0