

Benjamin Miranda Tabak

List of Publications by Year in descending order

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Version: 2024-02-01

179
papers

5,886
citations

66234

42
h-index

91712

69
g-index

183
all docs

183
docs citations

183
times ranked

2597
citing authors

#	ARTICLE	IF	CITATIONS
1	The Hurst exponent over time: testing the assertion that emerging markets are becoming more efficient. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2004, 336, 521-537.	1.2	330
2	The relationship between banking market competition and risk-taking: Do size and capitalization matter?. <i>Journal of Banking and Finance</i> , 2012, 36, 3366-3381.	1.4	263
3	A multifractal approach for stock market inefficiency. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008, 387, 6558-6566.	1.2	254
4	Evolution of bank efficiency in Brazil: A DEA approach. <i>European Journal of Operational Research</i> , 2010, 202, 204-213.	3.5	235
5	Forbidden patterns, permutation entropy and stock market inefficiency. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009, 388, 2854-2864.	1.2	197
6	Are the crude oil markets becoming weakly efficient over time? A test for time-varying long-range dependence in prices and volatility. <i>Energy Economics</i> , 2007, 29, 28-36.	5.6	195
7	Ranking efficiency for emerging markets. <i>Chaos, Solitons and Fractals</i> , 2004, 22, 349-352.	2.5	180
8	Complexity-entropy causality plane: A useful approach to quantify the stock market inefficiency. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2010, 389, 1891-1901.	1.2	175
9	Evidence of long range dependence in Asian equity markets: the role of liquidity and market restrictions. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2004, 342, 656-664.	1.2	155
10	Does financial market liberalization increase the degree of market efficiency? The case of the Athens stock exchange. <i>International Review of Financial Analysis</i> , 2009, 18, 50-57.	3.1	133
11	Topological properties of stock market networks: The case of Brazil. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2010, 389, 3240-3249.	1.2	122
12	Testing for time-varying long-range dependence in volatility for emerging markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2005, 346, 577-588.	1.2	117
13	Ranking efficiency for emerging equity markets. <i>Chaos, Solitons and Fractals</i> , 2005, 23, 671-675.	2.5	113
14	The effects of loan portfolio concentration on Brazilian banks' return and risk. <i>Journal of Banking and Finance</i> , 2011, 35, 3065-3076.	1.4	112
15	Determinants of bank efficiency: The case of Brazil. <i>European Journal of Operational Research</i> , 2010, 207, 1587-1598.	3.5	105
16	Long-range dependence and multifractality in the term structure of LIBOR interest rates. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007, 373, 603-614.	1.2	100
17	Tests of the random walk hypothesis for equity markets: evidence from China, Hong Kong and Singapore. <i>Applied Economics Letters</i> , 2004, 11, 255-258.	1.0	79
18	Testing for predictability in emerging equity markets. <i>Emerging Markets Review</i> , 2004, 5, 295-316.	2.2	76

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19	The role of banks in the Brazilian interbank market: Does bank type matter?. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008, 387, 6825-6836.	1.2	76
20	Multifractal structure in Latin-American market indices. <i>Chaos, Solitons and Fractals</i> , 2009, 41, 2331-2340.	2.5	75
21	Directed clustering coefficient as a measure of systemic risk in complex banking networks. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2014, 394, 211-216.	1.2	74
22	Long-term forecast of energy commodities price using machine learning. <i>Energy</i> , 2019, 179, 214-221.	4.5	73
23	Commodity predictability analysis with a permutation information theory approach. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2011, 390, 876-890.	1.2	71
24	A comparison of DEA and SFA using micro- and macro-level perspectives: Efficiency of Chinese local banks. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 469, 216-223.	1.2	69
25	Testing for predictability in equity returns for European transition markets. <i>Economic Systems</i> , 2006, 30, 56-78.	1.0	65
26	Systemically important banks and financial stability: The case of Latin America. <i>Journal of Banking and Finance</i> , 2013, 37, 3855-3866.	1.4	65
27	Bank lending and systemic risk: A financial-real sector network approach with feedback. <i>Journal of Financial Stability</i> , 2018, 38, 98-118.	2.6	63
28	Testing for long-range dependence in world stock markets. <i>Chaos, Solitons and Fractals</i> , 2008, 37, 918-927.	2.5	62
29	A macro stress test model of credit risk for the Brazilian banking sector. <i>Journal of Financial Stability</i> , 2012, 8, 69-83.	2.6	59
30	Financial networks, bank efficiency and risk-taking. <i>Journal of Financial Stability</i> , 2016, 25, 247-257.	2.6	59
31	Network structure analysis of the Brazilian interbank market. <i>Emerging Markets Review</i> , 2016, 26, 130-152.	2.2	56
32	Multifractality and herding behavior in the Japanese stock market. <i>Chaos, Solitons and Fractals</i> , 2009, 40, 497-504.	2.5	53
33	The impact of market power at bank level in risk-taking: The Brazilian case. <i>International Review of Financial Analysis</i> , 2015, 40, 154-165.	3.1	52
34	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
35	The random walk hypothesis and the behaviour of foreign capital portfolio flows: the Brazilian stock market case. <i>Applied Financial Economics</i> , 2003, 13, 369-378.	0.5	50
36	THE DYNAMIC RELATIONSHIP BETWEEN STOCK PRICES AND EXCHANGE RATES: EVIDENCE FOR BRAZIL. <i>International Journal of Theoretical and Applied Finance</i> , 2006, 09, 1377-1396.	0.2	49

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37	Estimating a Bayesian stochastic frontier for the Indian banking system. <i>International Journal of Production Economics</i> , 2010, 125, 96-110.	5.1	48
38	Dynamic spanning trees in stock market networks: The case of Asia-Pacific. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2014, 414, 387-402.	1.2	48
39	Inflation targeting: Is IT to blame for banking system instability?. <i>Journal of Banking and Finance</i> , 2015, 59, 76-97.	1.4	48
40	Evaluating systemic risk using bank default probabilities in financial networks. <i>Journal of Economic Dynamics and Control</i> , 2016, 66, 54-75.	0.9	48
41	Systemic risk in financial systems: A feedback approach. <i>Journal of Economic Behavior and Organization</i> , 2017, 144, 97-120.	1.0	47
42	Topological properties of commodities networks. <i>European Physical Journal B</i> , 2010, 74, 243-249.	0.6	46
43	Inflation targeting and financial stability: Does the quality of institutions matter?. <i>Economic Modelling</i> , 2018, 71, 1-15.	1.8	46
44	Testing for time-varying long-range dependence in real state equity returns. <i>Chaos, Solitons and Fractals</i> , 2008, 38, 293-307.	2.5	45
45	Dynamic efficiency of stock markets and exchange rates. <i>International Review of Financial Analysis</i> , 2016, 47, 353-371.	3.1	44
46	Time-varying long-range dependence in US interest rates. <i>Chaos, Solitons and Fractals</i> , 2007, 34, 360-367.	2.5	39
47	Testing for long-range dependence in the Brazilian term structure of interest rates. <i>Chaos, Solitons and Fractals</i> , 2009, 40, 1559-1573.	2.5	38
48	The long-range dependence behavior of the term structure of interest rates in Japan. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2005, 350, 418-426.	1.2	37
49	Possible causes of long-range dependence in the Brazilian stock market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2005, 345, 635-645.	1.2	36
50	Inefficiency in Latin-American market indices. <i>European Physical Journal B</i> , 2007, 60, 111-121.	0.6	36
51	Forecasting bond yields in the Brazilian fixed income market. <i>International Journal of Forecasting</i> , 2008, 24, 490-497.	3.9	36
52	The rescaled variance statistic and the determination of the Hurst exponent. <i>Mathematics and Computers in Simulation</i> , 2005, 70, 172-179.	2.4	35
53	The stabilityâ€“concentration relationship in the Brazilian banking system. <i>Journal of International Financial Markets, Institutions and Money</i> , 2008, 18, 388-397.	2.1	32
54	LONG-RANGE DEPENDENCE IN EXCHANGE RATES: THE CASE OF THE EUROPEAN MONETARY SYSTEM. <i>International Journal of Theoretical and Applied Finance</i> , 2008, 11, 199-223.	0.2	30

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55	Complex networks and banking systems supervision. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2013, 392, 4429-4434.	1.2	30
56	Monitoring vulnerability and impact diffusion in financial networks. <i>Journal of Economic Dynamics and Control</i> , 2017, 76, 109-135.	0.9	30
57	High-frequency return and volatility spillovers among cryptocurrencies. <i>Applied Economics</i> , 2021, 53, 4310-4328.	1.2	30
58	Market efficiency of Brazilian exchange rate: Evidence from variance ratio statistics and technical trading rules. <i>European Journal of Operational Research</i> , 2009, 194, 814-820.	3.5	28
59	Insolvency and contagion in the Brazilian interbank market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2015, 431, 140-151.	1.2	27
60	Contagion in CDS, banking and equity markets. <i>Economic Systems</i> , 2016, 40, 120-134.	1.0	27
61	The transmission mechanisms of macroprudential policies on bank risk. <i>Economic Modelling</i> , 2021, 94, 598-630.	1.8	27
62	Insights from the (in)efficiency of Chinese sectoral indices during COVID-19. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2021, 578, 126063.	1.2	26
63	Can we predict crashes? The case of the Brazilian stock market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009, 388, 1603-1609.	1.2	24
64	The expectation hypothesis of interest rates and network theory: The case of Brazil. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009, 388, 1137-1149.	1.2	24
65	Structure and dynamics of the global financial network. <i>Chaos, Solitons and Fractals</i> , 2016, 88, 218-234.	2.5	24
66	Possible causes of long-range dependence in the Brazilian stock market. , 2005, 345, 635-635.		24
67	Assessing inefficiency in euro bilateral exchange rates. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2006, 367, 319-327.	1.2	23
68	A geographically weighted approach to measuring efficiency in panel data: The case of US saving banks. <i>Journal of Banking and Finance</i> , 2013, 37, 3747-3756.	1.4	23
69	Propension to customer churn in a financial institution: a machine learning approach. <i>Neural Computing and Applications</i> , 2022, 34, 11751-11768.	3.2	22
70	Quantifying price fluctuations in the Brazilian stock market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009, 388, 59-62.	1.2	19
71	Systemic risk measures. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2016, 442, 329-342.	1.2	19
72	TOPOLOGICAL PROPERTIES OF BANK NETWORKS: THE CASE OF BRAZIL. <i>International Journal of Modern Physics C</i> , 2009, 20, 1121-1143.	0.8	18

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73	An analysis of the yield spread as a predictor of inflation in Brazil: Evidence from a wavelets approach. Expert Systems With Applications, 2009, 36, 7129-7134.	4.4	18
74	Data on forecasting energy prices using machine learning. Data in Brief, 2019, 25, 104122.	0.5	18
75	Fluctuation dynamics in US interest rates and the role of monetary policy. Finance Research Letters, 2010, 7, 163-169.	3.4	17
76	Testing for inefficiency in emerging markets exchange rates. Chaos, Solitons and Fractals, 2007, 33, 617-622.	2.5	16
77	Long-range dependence and market structure. Chaos, Solitons and Fractals, 2007, 31, 995-1000.	2.5	16
78	Measures of Interbank Market Structure: An Application to Brazil. Brazilian Review of Econometrics, 2008, 28, 163.	0.1	16
79	The long-range dependence phenomena in asset returns: the Chinese case. Applied Economics Letters, 2006, 13, 131-133.	1.0	15
80	Long memory testing for Fed Funds Futures™ contracts. Chaos, Solitons and Fractals, 2008, 37, 180-186.	2.5	15
81	Testing for long range dependence in banking equity indices. Chaos, Solitons and Fractals, 2005, 26, 1423-1428.	2.5	14
82	Assessing financial instability: The case of Brazil. Research in International Business and Finance, 2007, 21, 188-202.	3.1	14
83	Fluctuations in interbank network dynamics. Physical Review E, 2009, 79, 037101.	0.8	14
84	Not all emerging markets are the same: A classification approach with correlation based networks. Journal of Financial Stability, 2017, 33, 163-186.	2.6	14
85	Economic growth, volatility and their interaction: What™s the role of finance?. Economic Systems, 2017, 41, 433-444.	1.0	14
86	An International Comparison of Banking Sectors: A DEA Approach. Global Economic Review, 2005, 34, 291-307.	0.5	13
87	Are implied volatilities more informative? The Brazilian real exchange rate case. Applied Financial Economics, 2007, 17, 569-576.	0.5	13
88	Financial stability and bank supervision. Finance Research Letters, 2016, 18, 322-327.	3.4	13
89	EFFECTS OF COVID-19 ON CHINESE SECTORAL INDICES: A MULTIFRACTAL ANALYSIS. Fractals, 2021, 29, .	1.8	13
90	Analysis of connectivity between the world™s banking markets: The COVID-19 global pandemic shock. Quarterly Review of Economics and Finance, 2022, 84, 324-336.	1.5	13

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91	A note on the effects of monetary policy surprises on the Brazilian term structure of interest rates. <i>Journal of Policy Modeling</i> , 2004, 26, 283-287.	1.7	12
92	Periodic market closures and the long-range dependence phenomena in the Brazilian equity market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2005, 351, 512-522.	1.2	12
93	Long-range dependence in interest rates and monetary policy. <i>Physics Letters, Section A: General, Atomic and Solid State Physics</i> , 2008, 372, 181-184.	0.9	12
94	Ambiguity Aversion and Illusion of Control: Experimental Evidence in an Emerging Market. <i>Journal of Behavioral Finance</i> , 2008, 9, 22-29.	0.8	12
95	Forecasting industrial production in Brazil: Evidence from a wavelet approach. <i>Expert Systems With Applications</i> , 2010, 37, 6345-6351.	4.4	11
96	Modeling default probabilities: The case of Brazil. <i>Journal of International Financial Markets, Institutions and Money</i> , 2011, 21, 513-534.	2.1	10
97	Financial stability and monetary policy -The case of Brazil. <i>Revista Brasileira De Economia</i> , 2013, 67, 431-441.	0.2	10
98	Connectivity and systemic risk in the Brazilian national payments system. <i>Journal of Complex Networks</i> , 2014, 2, 585-613.	1.1	9
99	Adequacy of deterministic and parametric frontiers to analyze the efficiency of Indian commercial banks. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 506, 1016-1025.	1.2	9
100	Testing for rational bubbles in banking indices. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2006, 366, 365-376.	1.2	8
101	Characterizing bid-ask prices in the Brazilian equity market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007, 373, 627-633.	1.2	8
102	Testing for unit root bilinearity in the Brazilian stock market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007, 385, 261-269.	1.2	8
103	Determinants of the level of indebtedness for Brazilian firms: A quantile regression approach. <i>Economia</i> , 2013, 14, 123-138.	0.5	8
104	New indicator for measuring the environmental sustainability of publicly traded companies: An innovation for the IPAT approach. <i>Journal of Cleaner Production</i> , 2019, 215, 354-363.	4.6	8
105	Citation likelihood analysis of the interbank financial networks literature: A machine learning and bibliometric approach. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2021, 562, 125363.	1.2	8
106	Prudential measures and their adverse effects on bank competition: The case of Brazil. <i>Economic Modelling</i> , 2021, 100, 105495.	1.8	8
107	EVALUATING THE EFFICIENCY OF BRAZILIAN STOCK MARKET INDICES: THE CASE OF COVID-19. <i>Fractals</i> , 2022, 30, .	1.8	8
108	Optimal monetary rules: the case of Brazil. <i>Applied Economics Letters</i> , 2003, 10, 299-302.	1.0	7

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109	Is the expression valid for real financial data?. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007, 373, 593-602.	1.2	7
110	The 2D:4D ratio and Myopic Loss Aversion (MLA): An experimental investigation. <i>Journal of Behavioral and Experimental Finance</i> , 2015, 5, 81-84.	2.1	7
111	Asymmetric effects of monetary policy in the U.S and Brazil. <i>Journal of Economic Asymmetries</i> , 2018, 18, e00108.	1.6	7
112	Financing choice and local economic growth: evidence from Brazil. <i>Journal of Economic Growth</i> , 2021, 26, 329-357.	1.1	7
113	Testing the expectations hypothesis in the Brazilian term structure of interest rates: a cointegration analysis. <i>Applied Economics</i> , 2009, 41, 2681-2689.	1.2	6
114	Financial fragility in a general equilibrium model: the Brazilian case. <i>Annals of Finance</i> , 2013, 9, 519-541.	0.3	6
115	Why do vulnerability cycles matter in financial networks?. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 471, 592-606.	1.2	6
116	Traffic campaigns and overconfidence: An experimental approach. <i>Accident Analysis and Prevention</i> , 2020, 146, 105694.	3.0	6
117	Overconfidence and the 2D:4D ratio. <i>Journal of Behavioral and Experimental Finance</i> , 2020, 25, 100278.	2.1	6
118	How informative are interest rate survey-based forecasts?. <i>BAR - Brazilian Administration Review</i> , 2008, 5, 304-318.	0.4	6
119	Testes da Hipótese de Expectativas na Estrutura a Termo das Taxas de Juros Brasileiras. <i>Revista Brasileira De Finanças</i> , 2003, 1, 19-43.	0.1	6
120	Modeling supply-chain networks with firm-to-firm wire transfers. <i>Expert Systems With Applications</i> , 2022, 190, 116162.	4.4	6
121	Hedging commodities in times of distress: The case of COVID-19. <i>Journal of Futures Markets</i> , 2022, 42, 1941-1959.	0.9	6
122	Banking concentration and the price-concentration relationship: the case of Brazil. <i>International Journal of Accounting and Finance</i> , 2009, 1, 415.	0.1	5
123	An Evaluation of the Non-Neutrality of Money. <i>PLoS ONE</i> , 2016, 11, e0145710.	1.1	5
124	Financial Networks. <i>Complexity</i> , 2018, 2018, 1-2.	0.9	5
125	Micro-level transmission of monetary policy shocks: The trading book channel. <i>Journal of Economic Behavior and Organization</i> , 2020, 179, 279-298.	1.0	5
126	Fiscal risk and financial fragility. <i>Emerging Markets Review</i> , 2020, 45, 100711.	2.2	5

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127	The finance-growth nexus: The role of banks. <i>Economic Systems</i> , 2021, 45, 100762.	1.0	5
128	Indirect and direct effects of the subprime crisis on the real sector: labor market migration. <i>Empirical Economics</i> , 2022, 62, 1407-1438.	1.5	5
129	Teste da Hipótese de Mercados Adaptativos para o Brasil. <i>Revista Brasileira De Finanças</i> , 2014, 12, .	0.1	5
130	EXAMINING THE FRACTAL MARKET HYPOTHESIS CONSIDERING DAILY AND HIGH FREQUENCY FOR CRYPTOCURRENCY ASSETS. <i>Fractals</i> , 2022, 30, .	1.8	5
131	Investigação da memória de longo prazo na taxa de câmbio no Brasil. <i>Revista Brasileira De Economia</i> , 2006, 60, 193.	0.2	4
132	Delegated portfolio management and risk-taking behavior. <i>European Journal of Finance</i> , 2010, 16, 353-372.	1.7	4
133	Internet access in recessionary periods: The case of Brazil. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 537, 122777.	1.2	4
134	Linking Financial and Macroeconomic Factors to Stress-Test Credit Risk Indicators for Brazilian Banks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
135	The role of non-critical business and telework propensity in international stock markets during the COVID-19 pandemic. <i>Journal of International Financial Markets, Institutions and Money</i> , 2022, 79, 101598.	2.1	4
136	Tests of Random Walk: A Comparison of Bootstrap Approaches. <i>Computational Economics</i> , 2009, 34, 365-382.	1.5	3
137	Characterising the Brazilian term structure of interest rates. <i>International Journal of Monetary Economics and Finance</i> , 2009, 2, 103.	0.1	3
138	Finance, Banking, and Regulation in Emerging Economies: An Overview. <i>Emerging Markets Finance and Trade</i> , 2015, 51, S1-S2.	1.7	3
139	Monetary Expansion and the Banking Lending Channel. <i>PLoS ONE</i> , 2016, 11, e0164338.	1.1	3
140	Modeling stochastic frontier based on vine copulas. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 486, 595-609.	1.2	3
141	Financial networks and bank liquidity. <i>Journal of Network Theory in Finance</i> , 2016, 2, .	0.7	3
142	Estimando a Densidade da Taxa de Câmbio Usando Modelos Paramétricos: o Caso do Brasil. <i>Revista Brasileira De Finanças</i> , 2007, 5, 29-39.	0.1	3
143	Interest rate option pricing and volatility forecasting: An application to Brazil. <i>Chaos, Solitons and Fractals</i> , 2008, 38, 755-763.	2.5	2
144	Prediction of default risk: An options-based approach applied to the Brazilian banking sector. <i>Journal of Banking Regulation</i> , 2011, 12, 167-179.	1.4	2

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145	Forecasting the yield curve for the Euro region. <i>Economics Letters</i> , 2012, 117, 513-516.	0.9	2
146	[ARTIGO RETRATADO] As heurísticas e vieses da decisão judicial: análise econômico-comportamental do direito. <i>Revista Direito GV</i> , 2018, 14, 618-653.	0.1	2
147	Modeling Investor Behavior Using Machine Learning: Mean-Reversion and Momentum Trading Strategies. <i>Complexity</i> , 2019, 2019, 1-14.	0.9	2
148	Applications of Machine Learning Methods in Complex Economics and Financial Networks. <i>Complexity</i> , 2020, 2020, 1-2.	0.9	2
149	Financial Literacy and the Perceived Value of Stress Testing: An Experiment Using Students in Brazil. <i>Emerging Markets Finance and Trade</i> , 2022, 58, 965-996.	1.7	2
150	A Probabilistic Approach for Assessing the Significance of Contextual Variables in Nonparametric Frontier Models: An Application to Brazilian Banks. <i>Brazilian Review of Econometrics</i> , 2008, 28, 111.	0.1	2
151	VIESES COGNITIVOS E DESENHO DE POLÍTICAS PÚBLICAS. <i>Revista Brasileira De Politicas Publicas</i> , 2018, 8, .	0.0	2
152	The role of network topology in competition and ticket pricing in air transportation: Evidence from Brazil. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2022, 601, 127602.	1.2	2
153	Persistence and mean reversion: analyzing sector indices for Brazil. <i>Economia Aplicada</i> , 2006, 10, 193-201.	0.1	1
154	Behavior Finance and Estimation Risk in Stochastic Portfolio Optimization. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	1
155	Estimating the Fractional Order of Integration of Yields in the Brazilian Fixed Income Market. <i>Economic Notes</i> , 2007, 36, 231-246.	0.3	1
156	Delegated Portfolio Management and Risk Taking Behavior. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	1
157	Behaviour finance and estimation risk in stochastic portfolio optimization. <i>Applied Financial Economics</i> , 2010, 20, 719-738.	0.5	1
158	Illusion of Control: Does Gender Matter?. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	1
159	The Impact of Market Power at Bank Level in Risk-Taking: The Brazilian Case. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
160	Connectivity and Systemic Risk in the Brazilian National Payments System. , 2013, , .		1
161	Modeling vine-production function: An approach based on Vine Copula. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 531, 121724.	1.2	1
162	Redução da maioria penal em relação aos crimes violentos: uma análise econômico-comportamental. <i>Revista Brasileira De Sociologia Do Direito</i> , 2018, 5, .	0.0	1

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163	Gestão Descentralizada de Carteiras. Revista Brasileira De Finanças, 2003, 1, 243-270.	0.1	1
164	UM LIMITE TEMPORAL PARA REGULARIZAÇÃO FUNDIÁRIA URBANA EM ÁREAS DE PRESERVAÇÃO PERMANENTE: AS ANÁLISES ECONÔMICA E COMPORTAMENTAL DO DIREITO E A PROTEÇÃO AO MEIO AMBIENTE. Veredas Do Direito, 2016, 13, 315-340.	0.1	1
165	Instrumentos Metodológicos da Análise Econômica do Direito e Eficiência das Políticas Públicas Executadas pelo Terceiro Setor. Revista Opinião Jurídica, 2018, 16, 28.	0.1	1
166	A NÃO EQUIPARAÇÃO DO TRÁFICO DE DROGAS PRIVILEGIADO A CRIME HEDIONDO: UMA ANÁLISE COMPORTAMENTAL. Revista Quaestio Iuris, 2018, 11, .	0.0	1
167	Realism Versus Statistical Efficiency: A Note on Contingent Valuation with Follow-up Queries. Atlantic Economic Journal, 2007, 35, 451-462.	0.3	0
168	Asymmetric Effects of Monetary Policy in the U.S. and Brazil. SSRN Electronic Journal, 2013, , .	0.4	0
169	Financial Networks 2019. Complexity, 2019, 2019, 1-2.	0.9	0
170	Mensuração da eficiência bancária no Brasil - a inclusão de indicadores macroprudenciais. Revista Brasileira De Finanças, 2008, 6, 413-438.	0.1	0
171	O ABUSO DE PODER NAS ELEIÇÕES: A TRANSGRESSÃO À LUZ DA ECONOMIA COMPORTAMENTAL. Revista De Estudos E Pesquisas Avançadas Do Terceiro Setor, 2017, 4, 38.	0.0	0
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