Benjamin Miranda Tabak

List of Publications by Year
in descending order

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	Financial Literacy and the Perceived Value of Stress Testing: An Experiment Using Students in Brazil. Emerging Markets Finance and Trade, 2022, 58, 965-996.	1.7	2
2	Indirect and direct effects of the subprime crisis on the real sector: labor market migration. Empirical Economics, 2022, 62, 1407-1438.	1.5	5
3	EVALUATING THE EFFICIENCY OF BRAZILIAN STOCK MARKET INDICES: THE CASE OF COVID-19. Fractals, 2022, 30, .	1.8	8
4	Modeling supply-chain networks with firm-to-firm wire transfers. Expert Systems With Applications, 2022, 190, 116162.	4.4	6
5	EXAMINING THE FRACTAL MARKET HYPOTHESIS CONSIDERING DAILY AND HIGH FREQUENCY FOR CRYPTOCURRENCY ASSETS. Fractals, 2022, 30, .	1.8	5
6	Propension to customer churn in a financial institution: a machine learning approach. Neural Computing and Applications, 2022, 34, 11751-11768.	3.2	22
7	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
8	The role of network topology in competition and ticket pricing in air transportation: Evidence from Brazil. Physica A: Statistical Mechanics and Its Applications, 2022, 601, 127602.	1.2	2
9	The role of non-critical business and telework propensity in international stock markets during the COVID-19 pandemic. Journal of International Financial Markets, Institutions and Money, 2022, 79, 101598.	2.1	4
10	Hedging commodities in times of distress: The case of COVID‑19. Journal of Futures Markets, 2022, 42, 1941-1959.	0.9	6
11	The transmission mechanisms of macroprudential policies on bank risk. Economic Modelling, 2021, 94, 598-630.	1.8	27
12	The finance-growth nexus: The role of banks. Economic Systems, 2021, 45, 100762.	1.0	5
13	Citation likelihood analysis of the interbank financial networks literature: A machine learning and bibliometric approach. Physica A: Statistical Mechanics and Its Applications, 2021, 562, 125363.	1.2	8
14	High-frequency return and volatility spillovers among cryptocurrencies. Applied Economics, 2021, 53, 4310-4328.	1.2	30
15	Financing choice and local economic growth: evidence from Brazil. Journal of Economic Growth, 2021, 26, 329-357.	1.1	7
16	EFFECTS OF COVID-19 ON CHINESE SECTORAL INDICES: A MULTIFRACTAL ANALYSIS. Fractals, 2021, 29, .	1.8	13
17	Prudential measures and their adverse effects on bank competition: The case of Brazil. Economic Modelling, 2021, 100, 105495.	1.8	8
18	Insights from the (in)efficiency of Chinese sectoral indices during COVID-19. Physica A: Statistical Mechanics and Its Applications, 2021, 578, 126063.	1.2	26

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19	Internet access in recessionary periods: The case of Brazil. Physica A: Statistical Mechanics and Its Applications, 2020, 537, 122777.	1.2	4
20	Traffic campaigns and overconfidence: An experimental approach. Accident Analysis and Prevention, 2020, 146, 105694.	3.0	6
21	Micro-level transmission of monetary policy shocks: The trading book channel. Journal of Economic Behavior and Organization, 2020, 179, 279-298.	1.0	5
22	Fiscal risk and financial fragility. Emerging Markets Review, 2020, 45, 100711.	2.2	5
23	Overconfidence and the 2D:4D ratio. Journal of Behavioral and Experimental Finance, 2020, 25, 100278.	2.1	6
24	Applications of Machine Learning Methods in Complex Economics and Financial Networks. Complexity, 2020, 2020, 1-2.	0.9	2
25	New indicator for measuring the environmental sustainability of publicly traded companies: An innovation for the IPAT approach. Journal of Cleaner Production, 2019, 215, 354-363.	4.6	8
26	Data on forecasting energy prices using machine learning. Data in Brief, 2019, 25, 104122.	0.5	18
27	Modeling vine-production function: An approach based on Vine Copula. Physica A: Statistical Mechanics and Its Applications, 2019, 531, 121724.	1.2	1
28	Long-term forecast of energy commodities price using machine learning. Energy, 2019, 179, 214-221.	4.5	73
29	Financial Networks 2019. Complexity, 2019, 2019, 1-2.	0.9	0
30	Modeling Investor Behavior Using Machine Learning: Mean-Reversion and Momentum Trading Strategies. Complexity, 2019, 2019, 1-14.	0.9	2
31	Inflation targeting and financial stability: Does the quality of institutions matter?. Economic Modelling, 2018, 71, 1-15.	1.8	46
32	Bank lending and systemic risk: A financial-real sector network approach with feedback. Journal of Financial Stability, 2018, 38, 98-118.	2.6	63
33	[ARTIGO RETRATADO] As heurÃsticas e vieses da decisÃ£o judicial: anÃ¡lise econÃ´mico-comportamental do direito. Revista Direito GV, 2018, 14, 618-653.	0.1	2
34	Asymmetric effects of monetary policy in the U.S and Brazil. Journal of Economic Asymmetries, 2018, 18, e00108.	1.6	7
35	Adequacy of deterministic and parametric frontiers to analyze the efficiency of Indian commercial banks. Physica A: Statistical Mechanics and Its Applications, 2018, 506, 1016-1025.	1.2	9
36	Financial Networks. Complexity, 2018, 2018, 1-2.	0.9	5

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37	Redução da maioridade penal em relação aos crimes violentos: uma análise econômico-comportamental. Revista Brasileira De Sociologia Do Direito, 2018, 5, .	0.0	1
38	SANÇÕES JURÍDICAS NA ESTRUTURA DE INCENTIVOS DOS AGENTES ECONÔMICOS EM PROL DA TUTELA AMBIENTAL. Revista Eletrônica Do Curso De Direito Da UFSM, 2018, 13, 49.	0.1	0
39	Instrumentos Metodológicos da Análise Econômica do Direito e Eficiência das Políticas Públicas Executadas pelo Terceiro Setor. Revista Opiniao Juridica, 2018, 16, 28.	0.1	1
40	VIESES COGNITIVOS E DESENHO DE POLÍTICAS PÚBLICAS. Revista Brasileira De Politicas Publicas, 2018, 8, .	0.0	2
41	A NÃO EQUIPARAÇÃO DO TRÁFICO DE DROGAS PRIVILEGIADO A CRIME HEDIONDO: UMA ANÁLISE COMPORTAMENTAL. Revista Quaestio Iuris, 2018, 11, .	0.0	1
42	Cartéis em licitações públicas sob o enfoque da Análise Econômica do Direito. Os incentivos legais à livre concorrência são suficientes para tornar o custo de um cartel superior ao seu benefício?. Revista De Direito Econômico E Socioambiental, 2018, 9, 185.	0.1	0
43	Os benefícios e os custos da efetivação da justiça de transição no Brasil. Revista Brasileira De Direito, 2018, 14, 160.	0.0	0
44	A contribuição da análise de custo-benefício na avaliação da efeciência de regras fundiárias no Distrito Federal. Revista Do Direito Público, 2018, 13, 72.	0.0	0
45	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
46	Why do vulnerability cycles matter in financial networks?. Physica A: Statistical Mechanics and Its Applications, 2017, 471, 592-606.	1.2	6
47	Monitoring vulnerability and impact diffusion in financial networks. Journal of Economic Dynamics and Control, 2017, 76, 109-135.	0.9	30
48	Modeling stochastic frontier based on vine copulas. Physica A: Statistical Mechanics and Its Applications, 2017, 486, 595-609.	1.2	3
49	Systemic risk in financial systems: A feedback approach. Journal of Economic Behavior and Organization, 2017, 144, 97-120.	1.0	47
50	Economic growth, volatility and their interaction: What's the role of finance?. Economic Systems, 2017, 41, 433-444.	1.0	14
51	A comparison of DEA and SFA using micro- and macro-level perspectives: Efficiency of Chinese local banks. Physica A: Statistical Mechanics and Its Applications, 2017, 469, 216-223.	1.2	69
52	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
53	Decisões Judiciais sobre os Direitos dos Índios: um olhar da Análise Econômico-Comportamental do Direito. Revista Quaestio Iuris, 2017, 10, .	0.0	0
54	Análise econômica da execução provisória da pena no Brasil à luz da celeridade judicial. Revista De Direito Econômico E Socioambiental, 2017, 8, 330.	0.1	0

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55	An Evaluation of the Non-Neutrality of Money. PLoS ONE, 2016, 11, e0145710.	1.1	5
56	Monetary Expansion and the Banking Lending Channel. PLoS ONE, 2016, 11, e0164338.	1.1	3
57	Structure and dynamics of the global financial network. Chaos, Solitons and Fractals, 2016, 88, 218-234.	2.5	24
58	Financial networks, bank efficiency and risk-taking. Journal of Financial Stability, 2016, 25, 247-257.	2.6	59
59	Financial stability and bank supervision. Finance Research Letters, 2016, 18, 322-327.	3.4	13
60	Dynamic efficiency of stock markets and exchange rates. International Review of Financial Analysis, 2016, 47, 353-371.	3.1	44
61	Contagion in CDS, banking and equity markets. Economic Systems, 2016, 40, 120-134.	1.0	27
62	Evaluating systemic risk using bank default probabilities in financial networks. Journal of Economic Dynamics and Control, 2016, 66, 54-75.	0.9	48
63	Network structure analysis of the Brazilian interbank market. Emerging Markets Review, 2016, 26, 130-152.	2.2	56
64	Systemic risk measures. Physica A: Statistical Mechanics and Its Applications, 2016, 442, 329-342.	1.2	19
65	Financial networks and bank liquidity. Journal of Network Theory in Finance, 2016, 2, .	0.7	3
66	UM LIMITE TEMPORAL PARA REGULARIZAÃ‡ÃƒO FUNDIÃRIA URBANA EM ÃREAS DE PRESERVAÃ‡ÃƒO PERMANENTE: AS ANÃLISES ECONÃ"MICA E COMPORTAMENTAL DO DIREITO E A PROTEÃ‡ÃƒO AO MEIO AMBIENTE. Veredas Do Direito, 2016, 13, 315-340.	0.1	1
67	The impact of market power at bank level in risk-taking: The Brazilian case. International Review of Financial Analysis, 2015, 40, 154-165.	3.1	52
68	Time-varying long term memory in the European Union stock markets. Physica A: Statistical Mechanics and Its Applications, 2015, 436, 147-158.	1.2	51
69	Inflation targeting: Is IT to blame for banking system instability?. Journal of Banking and Finance, 2015, 59, 76-97.	1.4	48
70	The 2D:4D ratio and Myopic Loss Aversion (MLA): An experimental investigation. Journal of Behavioral and Experimental Finance, 2015, 5, 81-84.	2.1	7
71	Insolvency and contagion in the Brazilian interbank market. Physica A: Statistical Mechanics and Its Applications, 2015, 431, 140-151.	1.2	27
72	Finance, Banking, and Regulation in Emerging Economies: An Overview. Emerging Markets Finance and Trade, 2015, 51, S1-S2.	1.7	3

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73	Connectivity and systemic risk in the Brazilian national payments system. Journal of Complex Networks, 2014, 2, 585-613.	1.1	9
74	Dynamic spanning trees in stock market networks: The case of Asia-Pacific. Physica A: Statistical Mechanics and Its Applications, 2014, 414, 387-402.	1.2	48
75	Directed clustering coefficient as a measure of systemic risk in complex banking networks. Physica A: Statistical Mechanics and Its Applications, 2014, 394, 211-216.	1.2	74
76	Teste da HipÃ³tese de Mercados Adaptativos para o Brasil. Revista Brasileira De FinanÃ§as, 2014, 12, .	0.1	5
77	Financial fragility in a general equilibrium model: the Brazilian case. Annals of Finance, 2013, 9, 519-541.	0.3	6
78	A geographically weighted approach to measuring efficiency in panel data: The case of US saving banks. Journal of Banking and Finance, 2013, 37, 3747-3756.	1.4	23
79	Systemically important banks and financial stability: The case of Latin America. Journal of Banking and Finance, 2013, 37, 3855-3866.	1.4	65
80	Determinants of the level of indebtedness for Brazilian firms: A quantile regression approach. Economia, 2013, 14, 123-138.	0.5	8
81	Complex networks and banking systems supervision. Physica A: Statistical Mechanics and Its Applications, 2013, 392, 4429-4434.	1.2	30
82	Connectivity and Systemic Risk in the Brazilian National Payments System. , 2013, , .		1
83	Asymmetric Effects of Monetary Policy in the U.S. and Brazil. SSRN Electronic Journal, 2013, , .	0.4	0
84	Financial stability and monetary policy -The case of Brazil. Revista Brasileira De Economia, 2013, 67, 431-441.	0.2	10
85	The relationship between banking market competition and risk-taking: Do size and capitalization matter?. Journal of Banking and Finance, 2012, 36, 3366-3381.	1.4	263
86	A macro stress test model of credit risk for the Brazilian banking sector. Journal of Financial Stability, 2012, 8, 69-83.	2.6	59
87	Forecasting the yield curve for the Euro region. Economics Letters, 2012, 117, 513-516.	0.9	2
88	The effects of loan portfolio concentration on Brazilian banksâ€™ return and risk. Journal of Banking and Finance, 2011, 35, 3065-3076.	1.4	112
89	Modeling default probabilities: The case of Brazil. Journal of International Financial Markets, Institutions and Money, 2011, 21, 513-534.	2.1	10
90	Prediction of default risk: An options-based approach applied to the Brazilian banking sector. Journal of Banking Regulation, 2011, 12, 167-179.	1.4	2

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91	Commodity predictability analysis with a permutation information theory approach. Physica A: Statistical Mechanics and Its Applications, 2011, 390, 876-890.	1.2	71
92	Behaviour finance and estimation risk in stochastic portfolio optimization. Applied Financial Economics, 2010, 20, 719-738.	0.5	1
93	Topological properties of commodities networks. European Physical Journal B, 2010, 74, 243-249.	0.6	46
94	Evolution of bank efficiency in Brazil: A DEA approach. European Journal of Operational Research, 2010, 202, 204-213.	3.5	235
95	Forecasting industrial production in Brazil: Evidence from a wavelet approach. Expert Systems With Applications, 2010, 37, 6345-6351.	4.4	11
96	Complexity-entropy causality plane: A useful approach to quantify the stock market inefficiency. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 1891-1901.	1.2	175
97	Topological properties of stock market networks: The case of Brazil. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 3240-3249.	1.2	122
98	Estimating a Bayesian stochastic frontier for the Indian banking system. International Journal of Production Economics, 2010, 125, 96-110.	5.1	48
99	Determinants of bank efficiency: The case of Brazil. European Journal of Operational Research, 2010, 207, 1587-1598.	3.5	105
100	Illusion of Control: Does Gender Matter?. SSRN Electronic Journal, 2010, , .	0.4	1
101	Delegated portfolio management and risk-taking behavior. European Journal of Finance, 2010, 16, 353-372.	1.7	4
102	Fluctuation dynamics in US interest rates and the role of monetary policy. Finance Research Letters, 2010, 7, 163-169.	3.4	17
103	Ambiguity Aversion and Illusion of Control in an Emerging Market: Are Individuals Subject to Behavioral Biases?. , 2010, , .		0
104	Fluctuations in interbank network dynamics. Physical Review E, 2009, 79, 037101.	0.8	14
105	TOPOLOGICAL PROPERTIES OF BANK NETWORKS: THE CASE OF BRAZIL. International Journal of Modern Physics C, 2009, 20, 1121-1143.	0.8	18
106	Can we predict crashes? The case of the Brazilian stock market. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 1603-1609.	1.2	24
107	Tests of Random Walk: A Comparison of Bootstrap Approaches. Computational Economics, 2009, 34, 365-382.	1.5	3
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109	Market efficiency of Brazilian exchange rate: Evidence from variance ratio statistics and technical trading rules. European Journal of Operational Research, 2009, 194, 814-820.	3.5	28
110	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
111	The expectation hypothesis of interest rates and network theory: The case of Brazil. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 1137-1149.	1.2	24
112	Forbidden patterns, permutation entropy and stock market inefficiency. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 2854-2864.	1.2	197
113	Multifractality and herding behavior in the Japanese stock market. Chaos, Solitons and Fractals, 2009, 40, 497-504.	2.5	53
114	Testing for long-range dependence in the Brazilian term structure of interest rates. Chaos, Solitons and Fractals, 2009, 40, 1559-1573.	2.5	38
115	Multifractal structure in Latin-American market indices. Chaos, Solitons and Fractals, 2009, 41, 2331-2340.	2.5	75
116	Does financial market liberalization increase the degree of market efficiency? The case of the Athens stock exchange. International Review of Financial Analysis, 2009, 18, 50-57.	3.1	133
117	Testing the expectations hypothesis in the Brazilian term structure of interest rates: a cointegration analysis. Applied Economics, 2009, 41, 2681-2689.	1.2	6
118	Banking concentration and the price-concentration relationship: the case of Brazil. International Journal of Accounting and Finance, 2009, 1, 415.	0.1	5
119	Characterising the Brazilian term structure of interest rates. International Journal of Monetary Economics and Finance, 2009, 2, 103.	0.1	3
120	Long-range dependence in interest rates and monetary policy. Physics Letters, Section A: General, Atomic and Solid State Physics, 2008, 372, 181-184.	0.9	12
121	The role of banks in the Brazilian interbank market: Does bank type matter?. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 6825-6836.	1.2	76
122	Long memory testing for Fed Funds Futuresâ€™ contracts. Chaos, Solitons and Fractals, 2008, 37, 180-186.	2.5	15
123	Testing for long-range dependence in world stock markets. Chaos, Solitons and Fractals, 2008, 37, 918-927.	2.5	62
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125	Interest rate option pricing and volatility forecasting: An application to Brazil. Chaos, Solitons and Fractals, 2008, 38, 755-763.	2.5	2
126	A multifractal approach for stock market inefficiency. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 6558-6566.	1.2	254

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127	Forecasting bond yields in the Brazilian fixed income market. International Journal of Forecasting, 2008, 24, 490-497.	3.9	36
128	The stabilityâ€"concentration relationship in the Brazilian banking system. Journal of International Financial Markets, Institutions and Money, 2008, 18, 388-397.	2.1	32
129	LONG-RANGE DEPENDENCE IN EXCHANGE RATES: THE CASE OF THE EUROPEAN MONETARY SYSTEM. International Journal of Theoretical and Applied Finance, 2008, 11, 199-223.	0.2	30
130	Ambiguity Aversion and Illusion of Control: Experimental Evidence in an Emerging Market. Journal of Behavioral Finance, 2008, 9, 22-29.	0.8	12
131	Delegated Portfolio Management and Risk Taking Behavior. SSRN Electronic Journal, 2008, , .	0.4	1
132	A Probabilistic Approach for Assessing the Signiï¬cance of Contextual Variables in Nonparametric Frontier Models: An Application to Brazilian Banks. Brazilian Review of Econometrics, 2008, 28, 111.	0.1	2
133	Measures of Interbank Market Structure: An Application to Brazil. Brazilian Review of Econometrics, 2008, 28, 163.	0.1	16
134	How informative are interest rate survey-based forecasts?. BAR - Brazilian Administration Review, 2008, 5, 304-318.	0.4	6
135	MensuraÃ§Ã£o da eficiÃªncia bancÃ¡ria no Brasil - a inclusÃ£o de indicadores macroprudenciais. Revista Brasileira De FinanÃ§as, 2008, 6, 413-438.	0.1	0
136	Testing for inefficiency in emerging markets exchange rates. Chaos, Solitons and Fractals, 2007, 33, 617-622.	2.5	16
137	Are implied volatilities more informative? The Brazilian real exchange rate case. Applied Financial Economics, 2007, 17, 569-576.	0.5	13
138	Behavior Finance and Estimation Risk in Stochastic Portfolio Optimization. SSRN Electronic Journal, 2007, , .	0.4	1
139	Are the crude oil markets becoming weakly efficient over time? A test for time-varying long-range dependence in prices and volatility. Energy Economics, 2007, 29, 28-36.	5.6	195
140	Long-range dependence and market structure. Chaos, Solitons and Fractals, 2007, 31, 995-1000.	2.5	16
141	Time-varying long-range dependence in US interest rates. Chaos, Solitons and Fractals, 2007, 34, 360-367.	2.5	39
142	Characterizing bidâ€"ask prices in the Brazilian equity market. Physica A: Statistical Mechanics and Its Applications, 2007, 373, 627-633.	1.2	8
143	Long-range dependence and multifractality in the term structure of LIBOR interest rates. Physica A: Statistical Mechanics and Its Applications, 2007, 373, 603-614.	1.2	100
144	Is the expression valid for real financial data?. Physica A: Statistical Mechanics and Its Applications, 2007, 373, 593-602.	1.2	7

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146	Estimating the Fractional Order of Integration of Yields in the Brazilian Fixed Income Market. Economic Notes, 2007, 36, 231-246.	0.3	1
147	Assessing financial instability: The case of Brazil. Research in International Business and Finance, 2007, 21, 188-202.	3.1	14
148	Inefficiency in Latin-American market indices. European Physical Journal B, 2007, 60, 111-121.	0.6	36
149	Realism Versus Statistical Efficiency: A Note on Contingent Valuation with Follow-up Queries. Atlantic Economic Journal, 2007, 35, 451-462.	0.3	0
150	Estimando a Densidade da Taxa de Câmbio Usando Modelos Paramétricos: o Caso do Brasil. Revista Brasileira De Finanças, 2007, 5, 29-39.	0.1	3
151	The long-range dependence phenomena in asset returns: the Chinese case. Applied Economics Letters, 2006, 13, 131-133.	1.0	15
152	Testing for predictability in equity returns for European transition markets. Economic Systems, 2006, 30, 56-78.	1.0	65
153	Persistence and mean reversion: analyzing sector indices for Brazil. Economia Aplicada, 2006, 10, 193-201.	0.1	1
154	Investigação da memória de longo prazo na taxa de câmbio no Brasil. Revista Brasileira De Economia, 2006, 60, 193.	0.2	4
155	Assessing inefficiency in euro bilateral exchange rates. Physica A: Statistical Mechanics and Its Applications, 2006, 367, 319-327.	1.2	23
156	Testing for rational bubbles in banking indices. Physica A: Statistical Mechanics and Its Applications, 2006, 366, 365-376.	1.2	8
157	THE DYNAMIC RELATIONSHIP BETWEEN STOCK PRICES AND EXCHANGE RATES: EVIDENCE FOR BRAZIL. International Journal of Theoretical and Applied Finance, 2006, 09, 1377-1396.	0.2	49
158	Possible causes of long-range dependence in the Brazilian stock market. Physica A: Statistical Mechanics and Its Applications, 2005, 345, 635-645.	1.2	36
159	The long-range dependence behavior of the term structure of interest rates in Japan. Physica A: Statistical Mechanics and Its Applications, 2005, 350, 418-426.	1.2	37
160	Testing for time-varying long-range dependence in volatility for emerging markets. Physica A: Statistical Mechanics and Its Applications, 2005, 346, 577-588.	1.2	117
161	Periodic market closures and the long-range dependence phenomena in the Brazilian equity market. Physica A: Statistical Mechanics and Its Applications, 2005, 351, 512-522.	1.2	12
162	Ranking efficiency for emerging equity markets II☆. Chaos, Solitons and Fractals, 2005, 23, 671-675.	2.5	113

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164	Testing for long range dependence in banking equity indices. Chaos, Solitons and Fractals, 2005, 26, 1423-1428.	2.5	14
165	An International Comparison of Banking Sectors: A DEA Approach. Global Economic Review, 2005, 34, 291-307.	0.5	13
166	Possible causes of long-range dependence in the Brazilian stock market. , 2005, 345, 635-635.		24
167	Tests of the random walk hypothesis for equity markets: evidence from China, Hong Kong and Singapore. Applied Economics Letters, 2004, 11, 255-258.	1.0	79
168	A note on the effects of monetary policy surprises on the Brazilian term structure of interest rates. Journal of Policy Modeling, 2004, 26, 283-287.	1.7	12
169	The Hurst exponent over time: testing the assertion that emerging markets are becoming more efficient. Physica A: Statistical Mechanics and Its Applications, 2004, 336, 521-537.	1.2	330
170	Evidence of long range dependence in Asian equity markets: the role of liquidity and market restrictions. Physica A: Statistical Mechanics and Its Applications, 2004, 342, 656-664.	1.2	155
171	Ranking efficiency for emerging markets. Chaos, Solitons and Fractals, 2004, 22, 349-352.	2.5	180
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173	The random walk hypothesis and the behaviour of foreign capital portfolio flows: the Brazilian stock market case. Applied Financial Economics, 2003, 13, 369-378.	0.5	50
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175	Gestão Descentralizada de Carteiras. Revista Brasileira De Finanças, 2003, 1, 243-270.	0.1	1
176	Testes da Hipótese de Expectativas na Estrutura a Termo das Taxas de Juros Brasileiras. Revista Brasileira De Finanças, 2003, 1, 19-43.	0.1	6
177	The Impact of Market Power at Bank Level in Risk-Taking: The Brazilian Case. SSRN Electronic Journal, 0, , .	0.4	1
178	Linking Financial and Macroeconomic Factors to Stress-Test Credit Risk Indicators for Brazilian Banks. SSRN Electronic Journal, 0, , .	0.4	4
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