Ata Assaf

List of Publications by Year
in descending order

21 papers	316 citations	933447 10 h-index	888059 17 g-index
21 all docs	21 docs citations	21 times ranked	187 citing authors

#	Article	IF	Citations
1	Uncovering frequency domain causality between gold and the stock markets of China and India: Evidence from implied volatility indices. Finance Research Letters, 2017, 23, 23-30.	6.7	50
2	When bitcoin lost its position: Cryptocurrency uncertainty and the dynamic spillover among cryptocurrencies before and during the COVID-19 pandemic. International Review of Financial Analysis, 2022, 83, 102309.	6.6	34
3	Dynamic connectedness between uncertainty and energy markets: Do investor sentiments matter?. Resources Policy, 2021, 72, 102112.	9.6	33
4	Economic policy uncertainty and dynamic spillover among precious metals under market conditions: Does COVID-19 have any effects?. Resources Policy, 2021, 74, 102238.	9.6	32
5	Long memory and level shifts in REITs returns and volatility. International Review of Financial Analysis, 2015, 42, 172-182.	6.6	24
6	Value-at-Risk analysis in the MENA equity markets: Fat tails and conditional asymmetries in return distributions. Journal of Multinational Financial Management, 2015, 29, 30-45.	2.3	21
7	MENA stock market volatility persistence: Evidence before and after the financial crisis of 2008. Research in International Business and Finance, 2016, 36, 222-240.	5.9	20
8	Testing for bubbles in the art markets: An empirical investigation. Economic Modelling, 2018, 68, 340-355.	3.8	19
9	Using transfer entropy to measure information flows between cryptocurrencies. Physica A: Statistical Mechanics and Its Applications, 2022, 586, 126484.	2.6	19
10	Nonstationarity in real exchange rates using unit root tests with a level shift at unknown time. International Review of Economics and Finance, 2008, 17, 269-278.	4.5	11
11	Information sharing among cryptocurrencies: Evidence from mutual information and approximate entropy during COVID-19. Finance Research Letters, 2022, 47, 102556.	6.7	11
12	Long memory in international equity markets: revisited. Applied Economics Letters, 2008, 4, 433-437.	0.2	8
13	Market efficiency in the art markets using a combination of long memory, fractal dimension, and approximate entropy measures. Journal of International Financial Markets, Institutions and Money, 2021, 71, 101312.	4.2	7
14	Canadian REITs and Stock Prices: Fractional Cointegration and Long Memory. Review of Pacific Basin Financial Markets and Policies, 2006, 09, 441-462.	0.3	6
15	The stochastic volatility in mean model and automation: Evidence from TSE. Quarterly Review of Economics and Finance, 2006, 46, 241-253.	2.7	5
16	HEDGING VOLATILITY RISK: THE EFFECTIVENESS OF VOLATILITY OPTIONS. International Journal of Theoretical and Applied Finance, 2007, 10, 517-534.	0.5	4
17	Market Efficiency in the MENA Equity Markets: Evidence from Newly Developed Tests and Regime Change. Journal of Reviews on Global Economics, 0, 6, 15-32.	0.0	4
18	True or spurious long memory in the cryptocurrency markets: evidence from a multivariate test and other Whittle estimation methods. Empirical Economics, 2022, 63, 1543-1570.	3.0	4

#	Article	IF	Citations
19	Transmission of Stock Price Movements: The Case of GCC Stock Markets. Review of Middle East Economics and Finance, 2003, 1, .	0.3	2
20	Rescaled variance analysis of real exchange rates. Applied Economics Letters, 2004, 11, 303-306.	1.8	1
21	The effects of economic policy uncertainty on the US REITs ETFs: A quantile analysis. Investment Analysts Journal, 2022, 51, 67-82.	1.0	1