

# Ata Assaf

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/620286/publications.pdf>

Version: 2024-02-01

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	Using transfer entropy to measure information flows between cryptocurrencies. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2022, 586, 126484.	2.6	19
2	Information sharing among cryptocurrencies: Evidence from mutual information and approximate entropy during COVID-19. <i>Finance Research Letters</i> , 2022, 47, 102556.	6.7	11
3	True or spurious long memory in the cryptocurrency markets: evidence from a multivariate test and other Whittle estimation methods. <i>Empirical Economics</i> , 2022, 63, 1543-1570.	3.0	4
4	The effects of economic policy uncertainty on the US REITs ETFs: A quantile analysis. <i>Investment Analysts Journal</i> , 2022, 51, 67-82.	1.0	1
5	When bitcoin lost its position: Cryptocurrency uncertainty and the dynamic spillover among cryptocurrencies before and during the COVID-19 pandemic. <i>International Review of Financial Analysis</i> , 2022, 83, 102309.	6.6	34
6	Market efficiency in the art markets using a combination of long memory, fractal dimension, and approximate entropy measures. <i>Journal of International Financial Markets, Institutions and Money</i> , 2021, 71, 101312.	4.2	7
7	Dynamic connectedness between uncertainty and energy markets: Do investor sentiments matter?. <i>Resources Policy</i> , 2021, 72, 102112.	9.6	33
8	Economic policy uncertainty and dynamic spillover among precious metals under market conditions: Does COVID-19 have any effects?. <i>Resources Policy</i> , 2021, 74, 102238.	9.6	32
9	Testing for bubbles in the art markets: An empirical investigation. <i>Economic Modelling</i> , 2018, 68, 340-355.	3.8	19
10	Uncovering frequency domain causality between gold and the stock markets of China and India: Evidence from implied volatility indices. <i>Finance Research Letters</i> , 2017, 23, 23-30.	6.7	50
11	MENA stock market volatility persistence: Evidence before and after the financial crisis of 2008. <i>Research in International Business and Finance</i> , 2016, 36, 222-240.	5.9	20
12	Long memory and level shifts in REITs returns and volatility. <i>International Review of Financial Analysis</i> , 2015, 42, 172-182.	6.6	24
13	Value-at-Risk analysis in the MENA equity markets: Fat tails and conditional asymmetries in return distributions. <i>Journal of Multinational Financial Management</i> , 2015, 29, 30-45.	2.3	21
14	Nonstationarity in real exchange rates using unit root tests with a level shift at unknown time. <i>International Review of Economics and Finance</i> , 2008, 17, 269-278.	4.5	11
15	Long memory in international equity markets: revisited. <i>Applied Economics Letters</i> , 2008, 4, 433-437.	0.2	8
16	HEDGING VOLATILITY RISK: THE EFFECTIVENESS OF VOLATILITY OPTIONS. <i>International Journal of Theoretical and Applied Finance</i> , 2007, 10, 517-534.	0.5	4
17	The stochastic volatility in mean model and automation: Evidence from TSE. <i>Quarterly Review of Economics and Finance</i> , 2006, 46, 241-253.	2.7	5
18	Canadian REITs and Stock Prices: Fractional Cointegration and Long Memory. <i>Review of Pacific Basin Financial Markets and Policies</i> , 2006, 09, 441-462.	0.3	6

#	ARTICLE	IF	CITATIONS
19	Rescaled variance analysis of real exchange rates. Applied Economics Letters, 2004, 11, 303-306.	1.8	1
20	Transmission of Stock Price Movements: The Case of GCC Stock Markets. Review of Middle East Economics and Finance, 2003, 1, .	0.3	2
21	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