

Victor Emilio Troster

List of Publications by Year in descending order

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16
papers

685
citations

1163117

8
h-index

1125743

13
g-index

17
all docs

17
docs citations

17
times ranked

453
citing authors

#	ARTICLE	IF	CITATIONS
1	Renewable energy, oil prices, and economic activity: A Granger-causality in quantiles analysis. Energy Economics, 2018, 70, 440-452.	12.1	276
2	Testing for Granger-causality in quantiles. Econometric Reviews, 2018, 37, 850-866.	1.1	194
3	Bitcoin returns and risk: A general GARCH and GAS analysis. Finance Research Letters, 2019, 30, 187-193.	6.7	82
4	Directional spillover effects between ASEAN and world stock markets. Journal of Multinational Financial Management, 2019, 52-53, 100592.	2.3	31
5	A quantile regression analysis of flights-to-safety with implied volatilities. Resources Policy, 2019, 62, 482-495.	9.6	27
6	Unemployment persistence in OECD countries after the Great Recession. Economic Modelling, 2017, 64, 105-116.	3.8	20
7	Ethical and unethical investments under extreme market conditions. International Review of Financial Analysis, 2021, 78, 101952.	6.6	16
8	Market Impact on financial market integration: Cross-quantilogram analysis of the global impact of the euro. Journal of Empirical Finance, 2020, 56, 42-73.	1.8	14
9	Systemic risk contribution of banks and non-bank financial institutions across frequencies: The Australian experience. International Review of Financial Analysis, 2022, 79, 101992.	6.6	10
10	Asymmetric dynamics between uncertainty and unemployment flows in the United States. Studies in Nonlinear Dynamics and Econometrics, 2022, 26, 155-172.	0.3	7
11	The impact of financial and economic factors on Islamic mutual fund performance: Evidence from multiple fund categories. Journal of Multinational Financial Management, 2019, 52-53, 100607.	2.3	3
12	A specification test for dynamic conditional distribution models with function-valued parameters. Econometric Reviews, 2021, 40, 109-127.	1.1	3
13	Cointegration, information transmission, and the lead-lag effect between industry portfolios and the stock market. Journal of Forecasting, 2021, 40, 1291.	2.8	2
14	Globalization and CO2 Emissions: Addressing an Old Question with New Techniques. Green Energy and Technology, 2019, , 251-270.	0.6	0
15	Liquidity shocks and interbank market failures: the role of deposit flights, non-performing loans, and competition. Journal of Economic Interaction and Coordination, 2021, 16, 705-746.	0.7	0
16	A Robust Test for Monotonicity in Asset Returns. Journal of Time Series Econometrics, 2021, ,	0.4	0