

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