Adrian Fernandez-Perez

List of Publications by Year
in descending order

41 papers	667 citations	759190 12 h-index	642715 23 g-index
41 all docs	41 docs citations	41 times ranked	383 citing authors

#	Article	IF	Citations
1	Profit margin hedging in the New Zealand dairy farming industry. Journal of Commodity Markets, 2022, 26, 100197.	2.1	4
2	Music sentiment and stock returns around the world. Journal of Financial Economics, 2022, 145, 234-254.	9.0	41
3	In the mood for sustainable funds?. Economics Letters, 2022, 217, 110691.	1.9	4
4	COVID-19 pandemic and stock market response: A culture effect. Journal of Behavioral and Experimental Finance, 2021, 29, 100454.	3.8	96
5	The risk premia of energy futures. Energy Economics, 2021, 102, 105460.	12.1	2
6	Stress Spillovers among Financial Markets: Evidence from Spain. Journal of Risk and Financial Management, 2021, 14, 527.	2.3	2
7	Speculative pressure. Journal of Futures Markets, 2020, 40, 575-597.	1.8	15
8	Fear of hazards in commodity futures markets. Journal of Banking and Finance, 2020, 119, 105902.	2.9	22
9	Internationalization of futures markets: Lessons from China. Pacific-Basin Finance Journal, 2020, 63, 101429.	3.9	9
10	Music sentiment and stock returns. Economics Letters, 2020, 192, 109260.	1.9	11
11	Distant or close cousins: Connectedness between cryptocurrencies and traditional currencies volatilities. Journal of International Financial Markets, Institutions and Money, 2020, 67, 101219.	4.2	19
12	Pairs trading of Chinese and international commodities. Applied Economics, 2020, 52, 5203-5217.	2.2	2
13	Natural Gas Storage Forecasts: Is the Crowd Wiser?. Energy Journal, 2020, 41, 213-238.	1.7	3
14	Capturing Energy Risk Premia. SSRN Electronic Journal, 2019, , .	0.4	0
15	A comprehensive appraisal of style-integration methods. Journal of Banking and Finance, 2019, 105, 134-150.	2.9	25
16	Does increased hedging lead to decreased price efficiency? The case of VIX ETPs and VIX futures. Financial Review, 2019, 54, 477-500.	1.8	9
17	Properties and the predictive power of implied volatility in the New Zealand dairy market. Journal of Futures Markets, 2019, 39, 612-631.	1.8	4
18	Surprise and dispersion: informational impact of USDA announcements. Agricultural Economics (United Kingdom), 2019, 50, 113-126.	3.9	10

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19	Behavioural heterogeneity in wine investments. Applied Economics, 2019, 51, 3236-3255.	2.2	11
20	Determinants of intraday price discovery in VIX exchange traded notes. Journal of Futures Markets, 2018, 38, 535-548.	1.8	9
21	Fear connectedness among asset classes. Applied Economics, 2018, 50, 4234-4249.	2.2	24
22	The skewness of commodity futures returns. Journal of Banking and Finance, 2018, 86, 143-158.	2.9	104
23	Precious metals, oil and the exchange rate: contemporaneous spillovers. Applied Economics, 2017, 49, 3863-3879.	2.2	9
24	When no news is good news â€“ The decrease in investor fear after the FOMC announcement. Journal of Empirical Finance, 2017, 41, 187-199.	1.8	44
25	Harvesting Commodity Styles: An Integrated Framework. SSRN Electronic Journal, 2017, , .	0.4	4
26	Contemporaneous interactions among fuel, biofuel and agricultural commodities. Energy Economics, 2016, 58, 1-10.	12.1	49
27	Is idiosyncratic volatility priced in commodity futures markets?. International Review of Financial Analysis, 2016, 46, 219-226.	6.6	25
28	Commodity risks and the cross-section of equity returns. British Accounting Review, 2016, 48, 134-150.	3.9	6
29	The Case for Long-Short Commodity Investing. Journal of Alternative Investments, 2015, 18, 92-104.	0.5	5
30	Fixed income strategies based on the prediction of parameters in the NS model for the Spanish public debt market. SERIEs, 2015, 6, 207-245.	1.4	1
31	Commodity Strategies Based on Momentum, Term Structure, and Idiosyncratic Volatility. Journal of Futures Markets, 2015, 35, 274-297.	1.8	54
32	The term structure of interest rates as predictor of stock returns: Evidence for the IBEX 35 during a bear market. International Review of Economics and Finance, 2014, 31, 21-33.	4.5	24
33	La estructura temporal de los tipos de interÃ©s: estrategias de negociaciÃ³n en renta fija. Cuadernos De Economia (Spain), 2014, 37, 131-149.	0.1	0
34	La estructura temporal de los tipos de interÃ©s: conceptos y procedimientos de estimaciÃ³n. Cuadernos De Economia (Spain), 2013, 36, 53-66.	0.1	1
35	Detecting trends in the foreign exchange markets. Applied Economics Letters, 2012, 19, 493-503.	1.8	2
36	Exploiting trends in the foreign exchange markets. Applied Economics Letters, 2012, 19, 591-597.	1.8	2

#	Article	IF	Citations
37	Idiosyncratic Volatility and Expected Commodity Futures Returns. SSRN Electronic Journal, 0, , .	0.4	3
38	Commodity Markets, Long-Run Predictability, and Intertemporal Pricing. Review of Finance, 0, , rfw034.	6.3	6
39	Time connectedness of fear. Empirical Economics, 0, , 1.	3.0	3
40	The Intraday Properties of the VIX and the VXO. SSRN Electronic Journal, 0, , .	0.4	2
41	Internationalization of Futures Markets: Lessons from China. SSRN Electronic Journal, 0, , .	0.4	1