Mateusz PipieÅ„

List of Publications by Year
in descending order

17 papers	117 citations	1937685 4 h-index	1588992 8 g-index
17 all docs	17 docs citations	17 times ranked	61 citing authors

#	Article	IF	Citations
1	Macroprudential Policy in a Heterogeneous Environmentâ€"An Application of Agent-Based Approach in Systemic Risk Modelling. Entropy, 2020, 22, 129.	2.2	3
2	Family of Flexible Multivariate Distributions with Applications in Empirical Finance. Acta Physica Polonica A, 2020, 138, 65-73.	0.5	1
3	Investigating the Heterogeneity of Economic Convergence in Latin America Countries â€" An Econometric Analysis of Systems of Regression Equations. Latin American Economic Review, 2020, , 1-17.	0.1	0
4	The heterogeneity of convergence in transition countries. Post-Communist Economies, 2019, 31, 75-105.	2.2	4
5	Time-varying asymmetry and tail thickness in long series of daily financial returns. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.3	3
6	Diversity in returns to education in Europe. The empirical importance of the systems of the regression approach. Argumenta Oeconomica, 2018, 2, 61-90.	0.8	1
7	Cyclical Properties of the Credit and Production in Selected European Countries - a Comparison of Deterministic and Stochastic Cycle Approach. Acta Physica Polonica A, 2018, 133, 1371-1387.	0.5	0
8	What Drives Heterogeneity of Cyclicality of Loan-Loss Provisions in the EU?. Journal of Financial Services Research, 2017, 51, 55-96.	1.5	53
9	Cross-country linkages as determinants of procyclicality of loan loss provisions. European Journal of Finance, 2016, 22, 965-984.	3.1	13
10	The impact of capital ratio on lending of EU banks â€" the role of bank specialization and capitalization. Equilibrium Quarterly Journal of Economics and Economic Policy, 2016, 11, 43.	3.5	2
11	Statistical analysis of business cycle fluctuations in Poland before and after the crisis. Equilibrium Quarterly Journal of Economics and Economic Policy, 2016, 11, 769.	3.5	6
12	On the Empirical Importance of the Conditional Skewness Assumption in Modelling the Relationship between Risk and Return. Acta Physica Polonica A, 2008, 114, 517-524.	0.5	0
13	Bayesian Comparison of Bivariate GARCH Processes. The Role of the Conditional Mean Specification. Contributions To Economic Analysis, 2004, , 173-196.	0.1	0
14	Bayesian comparison of bivariate ARCH-type models for the main exchange rates in Poland. Journal of Econometrics, 2004, 123, 371-391.	6.5	26
15	Almost Periodically Correlated Time Series in Business Fluctuations Analysis. SSRN Electronic Journal, 0, , .	0.4	1
16	On the Empirical Importance of Periodicity In the Volatility of Financial Time Series. SSRN Electronic Journal, 0, , .	0.4	3
17	Orthogonal Transformation of Coordinates in Copula M-GARCH Models - Bayesian Analysis for WIG20 Spot and Futures Returns. SSRN Electronic Journal, 0, , .	0.4	1