Keven Bluteau

List of Publications by Year
in descending order

20 papers	516 citations	1477746 6 h-index	1281420 11 g-index
20 all docs	20 docs citations	20 times ranked	321 citing authors

#	Article	IF	Citations
1	Regime changes in Bitcoin GARCH volatility dynamics. Finance Research Letters, 2019, 29, 266-271.	3.4	169
2	Forecasting risk with Markov-switching GARCH models:A large-scale performance study. International Journal of Forecasting, 2018, 34, 733-747.	3.9	102
3	ECONOMETRICS MEETS SENTIMENT: AN OVERVIEW OF METHODOLOGY AND APPLICATIONS. Journal of Economic Surveys, 2020, 34, 512-547.	3.7	73
4	Questioning the news about economic growth: Sparse forecasting using thousands of news-based sentiment values. International Journal of Forecasting, 2019, 35, 1370-1386.	3.9	58
5	Markov-Switching GARCH Models in <i>R</i>: The MSGARCH Package. Journal of Statistical Software, 2019, 91, .	1.8	57
6	Markov-Switching GARCH Models in R: The MSGARCH Package. SSRN Electronic Journal, 0, , .	0.4	26
7	The R Package sentometrics to Compute, Aggregate and Predict with Textual Sentiment. SSRN Electronic Journal, 2017, , .	0.4	11
8	Media abnormal tone, earnings announcements, and the stock market. Journal of Financial Markets, 2022, 61, 100683.	0.7	5
9	Forecasting Performance of Markov-Switching GARCH Models: A Large-Scale Empirical Study. SSRN Electronic Journal, 0, , .	0.4	4
10	Econometrics Meets Sentiment: An Overview of Methodology and Applications. SSRN Electronic Journal, 2019, , .	0.4	3
11	A century of Economic Policy Uncertainty through the Frenchâ€“Canadian lens. Economics Letters, 2021, 205, 109938.	0.9	2
12	nse: Computation of Numerical Standard Errors in R. Journal of Open Source Software, 2017, 2, 172.	2.0	2
13	How easy is it for investment managers to deploy their talent in green and brown stocks?. Finance Research Letters, 2022, 48, 102992.	3.4	2
14	Comparison of Multiple Methods for Computing Numerical Standard Errors: An Extensive Monte Carlo Study. SSRN Electronic Journal, 0, , .	0.4	1
15	Forecasting Bitcoin Risk with Markov-Switching GARCH Models. SSRN Electronic Journal, 0, , .	0.4	1
16	Stress-Testing With Parametric Models and Fully Flexible Probabilities. Wilmott Magazine, 2017, 2017, 52-55.	0.1	0
17	Aggregating the Panel of Daily Textual Sentiment for Sparse Forecasting of Economic Growth. SSRN Electronic Journal, 0, , .	0.4	0
18	Methods for Computing Numerical Standard Errors: Review and Application to Value-at-Risk Estimation. Journal of Time Series Econometrics, 2018, 10, .	0.4	0

#	Article	IF	Citations
19	A Century of Economic Policy Uncertainty Through the French-Canadian Lens. SSRN Electronic Journal, 0, , .	0.4	0
20	Abnormal Media Tone, Returns, and Earnings Announcements. SSRN Electronic Journal, 0, , .	0.4	0