Mariya Gubareva

List of Publications by Year
in descending order

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39 papers	1,116 citations	516710 16 h-index	434195 31 g-index
40 all docs	40 docs citations	40 times ranked	243 citing authors

#	Article	IF	Citations
1	A timeâ€"frequency analysis of the impact of the Covid-19 induced panic on the volatility of currency and cryptocurrency markets. Journal of Behavioral and Experimental Finance, 2020, 28, 100404.	3.8	168
2	The impact of Covid-19 on commodity markets volatility: Analyzing time-frequency relations between commodity prices and coronavirus panic levels. Resources Policy, 2021, 73, 102164.	9.6	91
3	Covid-19 impact on NFTs and major asset classes interrelations: Insights from the wavelet coherence analysis. Finance Research Letters, 2022, 47, 102725.	6.7	70
4	A tale of company fundamentals vs sentiment driven pricing: The case of GameStop. Journal of Behavioral and Experimental Finance, 2021, 30, 100501.	3.8	69
5	Linkages between DeFi assets and conventional currencies: Evidence from the COVID-19 pandemic. International Review of Financial Analysis, 2022, 81, 102082.	6.6	65
6	The impact of Covid-19 on liquidity of emerging market bonds. Finance Research Letters, 2021, 41, 101826.	6.7	63
7	Impact of the Covid-19 induced panic on the Environmental, Social and Governance leaders equity volatility: A time-frequency analysis. Research in International Business and Finance, 2021, 58, 101493.	5.9	61
8	Faith-based investments and the Covid-19 pandemic: Analyzing equity volatility and media coverage time-frequency relations. Pacific-Basin Finance Journal, 2021, 67, 101571.	3.9	57
9	The relationship between the Covid-19 media coverage and the Environmental, Social and Governance leaders equity volatility: a time-frequency wavelet analysis. Applied Economics, 2021, 53, 3193-3206.	2.2	55
10	Return and volatility transmission between oil price shocks and agricultural commodities. PLoS ONE, 2021, 16, e0246886.	2.5	54
11	Emerging market debt and the COVIDâ€19 pandemic: A timeâ€"frequency analysis of spreads and total returns dynamics. International Journal of Finance and Economics, 2023, 28, 112-126.	3.5	46
12	Media sentiment and short stocks performance during a systemic crisis. International Review of Financial Analysis, 2021, 78, 101896.	6.6	39
13	Return and volatility transmission between emerging markets and US debt throughout the pandemic crisis. Pacific-Basin Finance Journal, 2021, 67, 101563.	3.9	30
14	Typology for flight-to-quality episodes and downside risk measurement. Applied Economics, 2016, 48, 835-853.	2.2	28
15	Spillover and risk transmission between the term structure of the US interest rates and Islamic equities. Pacific-Basin Finance Journal, 2022, 72, 101712.	3.9	24
16	Astonishing insights: emerging market debt spreads throughout the pandemic. Applied Economics, 2022, 54, 2067-2076.	2.2	21
17	Complex Systems in Economics and Where to Find Them. Journal of Systems Science and Complexity, 2021, 34, 314-338.	2.8	19
18	Rethinking economic capital management through the integrated derivative-based treatment of interest rate and credit risk. Annals of Operations Research, 2018, 266, 71-100.	4.1	17

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19	The impact of the Covid-19 related media coverage upon the five major developing markets. PLoS ONE, 2021, 16, e0253791.	2.5	15
20	ASEAN-5 forex rates and crude oil: Markov regime-switching analysis. Applied Economics, 2022, 54, 6234-6253.	2.2	14
21	The impact of COVID-19 on gold seasonality. Applied Economics, 2022, 54, 4700-4710.	2.2	13
22	How to estimate expected credit losses â€“ ECL â€“ for provisioning under IFRS 9. Journal of Risk Finance, 2021, 22, 169-190.	5.6	12
23	Systemic risk in the Angolan interbank payment system â€“ a network approach. Applied Economics, 2020, 52, 4900-4912.	2.2	11
24	Covid-19 and high-yield emerging market bonds: insights for liquidity risk management. Risk Management, 2021, 23, 193-212.	2.3	11
25	Oil price shocks and the term structure of the US yield curve: a timeâ€“frequency analysis of spillovers and risk transmission. Annals of Operations Research, 0, , .	4.1	11
26	Governed by the cycle: interest rate sensitivity of emerging market corporate debt. Annals of Operations Research, 2022, 313, 991-1019.	4.1	9
27	Emerging markets financial sector debt: A Markovâ€switching study of interest rate sensitivity. International Journal of Finance and Economics, 2022, 27, 3851-3863.	3.5	8
28	Lower reversal limit of the European Central Bank deposit rate and sustainability of traditional banking business model. Journal of Financial Economic Policy, 2021, 13, 686-697.	1.0	7
29	Binary interest rate sensitivities of emerging market corporate bonds. European Journal of Finance, 2018, 24, 1569-1586.	3.1	6
30	Weight of the Default Component of CDS Spreads: Avoiding Procyclicality in Credit Loss Provisioning Framework. Complexity, 2019, 2019, 1-19.	1.6	5
31	Interest rate, liquidity, and sovereign risk: derivative-based VaR. Journal of Risk Finance, 2017, 18, 443-465.	5.6	3
32	Switching interest rate sensitivity regimes of U.S. Corporates. North American Journal of Economics and Finance, 2020, 54, 100888.	3.5	3
33	Perception and Drivers of Financial Constraints for the Sustainable Development. Sustainability, 2020, 12, 7217.	3.2	3
34	On the Edge of Climate Change: In a Search of an Adequate Agent-Based Methodology to Model Environmental Dynamics. Contributions To Economics, 2019, , 37-57.	0.3	2
35	Excess liquidity premia of single-name CDS vs iTraxx/CDX spreads: 2007-2017. Studies in Economics and Finance, 2019, 37, 18-27.	2.1	2
36	Capital Gains Sensitivity of US BBB-Rated Debt to US Treasury Market: Markov-Switching Analyses. Complexity, 2020, 2020, 1-13.	1.6	2

#	Article	IF	Citations
37	IFRS 9 compliant economic adjustment of expected credit loss modeling. Journal of Credit Risk, 2020, , 21-66.	0.2	1
38	Rethinking Framework of Integrated Interest Rate and Credit Risk Management in Emerging Markets. , 2016, , 143-185.		0
39	Complex Interplay of Eastern Bloc SMEs Trade Credit Determinants: Changes due to the Global Financial Crisis. Complexity, 2022, 2022, 1-13.	1.6	0