Mariya Gubareva

List of Publications by Year
in descending order

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	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
2	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
3	Governed by the cycle: interest rate sensitivity of emerging market corporate debt. Annals of Operations Research, 2022, 313, 991-1019.	4.1	9
4	Astonishing insights: emerging market debt spreads throughout the pandemic. Applied Economics, 2022, 54, 2067-2076.	2.2	21
5	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
6	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
7	The impact of COVID-19 on gold seasonality. Applied Economics, 2022, 54, 4700-4710.	2.2	13
8	Linkages between DeFi assets and conventional currencies: Evidence from the COVID-19 pandemic. International Review of Financial Analysis, 2022, 81, 102082.	6.6	65
9	Complex Interplay of Eastern Bloc SMEs Trade Credit Determinants: Changes due to the Global Financial Crisis. Complexity, 2022, 2022, 1-13.	1.6	0
10	ASEAN-5 forex rates and crude oil: Markov regime-switching analysis. Applied Economics, 2022, 54, 6234-6253.	2.2	14
11	Complex Systems in Economics and Where to Find Them. Journal of Systems Science and Complexity, 2021, 34, 314-338.	2.8	19
12	The impact of Covid-19 on liquidity of emerging market bonds. Finance Research Letters, 2021, 41, 101826.	6.7	63
13	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
14	Return and volatility transmission between oil price shocks and agricultural commodities. PLoS ONE, 2021, 16, e0246886.	2.5	54
15	Covid-19 and high-yield emerging market bonds: insights for liquidity risk management. Risk Management, 2021, 23, 193-212.	2.3	11
16	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
17	Return and volatility transmission between emerging markets and US debt throughout the pandemic crisis. Pacific-Basin Finance Journal, 2021, 67, 101563.	3.9	30
18	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

#	Article	IF	Citations
19	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
20	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
21	The impact of the Covid-19 related media coverage upon the five major developing markets. PLoS ONE, 2021, 16, e0253791.	2.5	15
22	Media sentiment and short stocks performance during a systemic crisis. International Review of Financial Analysis, 2021, 78, 101896.	6.6	39
23	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
24	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
25	Switching interest rate sensitivity regimes of U.S. Corporates. North American Journal of Economics and Finance, 2020, 54, 100888.	3.5	3
26	Capital Gains Sensitivity of US BBB-Rated Debt to US Treasury Market: Markov-Switching Analyses. Complexity, 2020, 2020, 1-13.	1.6	2
27	Perception and Drivers of Financial Constraints for the Sustainable Development. Sustainability, 2020, 12, 7217.	3.2	3
28	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
29	Systemic risk in the Angolan interbank payment system â€“ a network approach. Applied Economics, 2020, 52, 4900-4912.	2.2	11
30	IFRS 9 compliant economic adjustment of expected credit loss modeling. Journal of Credit Risk, 2020, , 21-66.	0.2	1
31	Weight of the Default Component of CDS Spreads: Avoiding Procyclicality in Credit Loss Provisioning Framework. Complexity, 2019, 2019, 1-19.	1.6	5
32	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
33	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
34	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
35	Binary interest rate sensitivities of emerging market corporate bonds. European Journal of Finance, 2018, 24, 1569-1586.	3.1	6
36	Interest rate, liquidity, and sovereign risk: derivative-based VaR. Journal of Risk Finance, 2017, 18, 443-465.	5.6	3

#	Article	IF	Citations
37	Rethinking Framework of Integrated Interest Rate and Credit Risk Management in Emerging Markets. , 2016, , 143-185.		0
38	Typology for flight-to-quality episodes and downside risk measurement. Applied Economics, 2016, 48, 835-853.	2.2	28
39	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