

Victor B Accioly

List of Publications by Year in descending order

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Version: 2024-02-01

4
papers

19
citations

2682572

2
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2272923

4
g-index

4
all docs

4
docs citations

4
times ranked

15
citing authors

#	ARTICLE	IF	CITATIONS
1	On the dependence structure of realized volatilities. <i>International Review of Financial Analysis</i> , 2012, 22, 1-9.	6.6	9
2	Robust pair copula based forecasts of realized volatility. <i>Applied Stochastic Models in Business and Industry</i> , 2014, 30, 183-199.	1.5	8
3	Improving (E)GARCH forecasts with robust realized range measures: Evidence from international markets. <i>Journal of Economics and Finance</i> , 2017, 41, 631-658.	1.8	1
4	Assessing the Impact of the Realized Range on the (E)GARCH Volatility: Evidence from Brazil. <i>Brazilian Business Review</i> , 2016, 13, 1-26.	0.4	1