

# Victor B Accioly

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8913016/publications.pdf>

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citations

2682572

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#	ARTICLE	IF	CITATIONS
1	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
2	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
3	Robust pair-copula based forecasts of realized volatility. <i>Applied Stochastic Models in Business and Industry</i> , 2014, 30, 183-199.	1.5	8
4	On the dependence structure of realized volatilities. <i>International Review of Financial Analysis</i> , 2012, 22, 1-9.	6.6	9