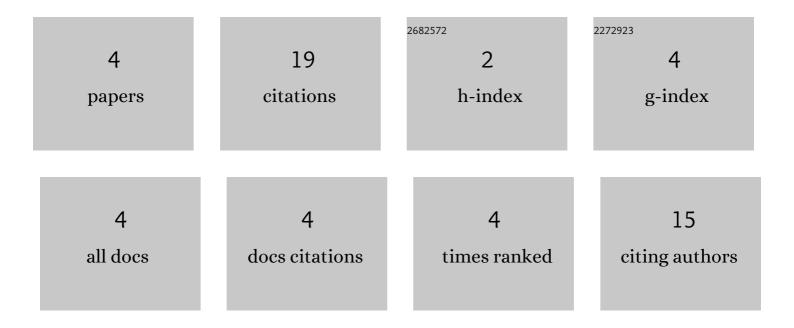
Victor B Accioly

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/8913016/publications.pdf Version: 2024-02-01



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