

Robert J Powell

List of Publications by Year in descending order

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Version: 2024-02-01

12
papers

107
citations

1307594

7
h-index

1372567

10
g-index

13
all docs

13
docs citations

13
times ranked

80
citing authors

#	ARTICLE	IF	CITATIONS
1	Transitional credit modelling and its relationship to market value at risk: an Australian sectoral perspective. <i>Accounting and Finance</i> , 2009, 49, 425-444.	3.2	22
2	Financial dependence analysis: applications of vine copulas. <i>Statistica Neerlandica</i> , 2013, 67, 403-435.	1.6	20
3	Volatility spillover and multivariate volatility impulse response analysis of GFC news events. <i>Applied Economics</i> , 2017, 49, 3246-3262.	2.2	19
4	Economic cycles and downside commodities risk. <i>Applied Economics Letters</i> , 2018, 25, 258-263.	1.8	13
5	Forecasting corporate financial distress in the Southeast Asian countries: A market-based approach. <i>Journal of Asian Economics</i> , 2021, 74, 101293.	2.7	8
6	A Non-Parametric and Entropy Based Analysis of the Relationship between the VIX and S&P 500. <i>Journal of Risk and Financial Management</i> , 2013, 6, 6-30.	2.3	7
7	Cointegration between the European Union and the selected global markets following Sovereign Debt Crisis. <i>Investment Management and Financial Innovations</i> , 2018, 15, 35-45.	1.6	7
8	NON-PARAMETRIC MULTIPLE CHANGE POINT ANALYSIS OF THE GLOBAL FINANCIAL CRISIS. <i>Annals of Financial Economics</i> , 2018, 13, 1850008.	1.4	3
9	Tail dependence analysis of stock markets using extreme value theory. <i>Applied Economics</i> , 2017, 49, 4588-4599.	2.2	2
10	Do Nonparametric Measures of Extreme Equity Risk Change the Parametric Ordinal Ranking? Evidence from Asia. <i>Risks</i> , 2018, 6, 121.	2.4	2
11	A Comprehensive Stability Indicator for Banks. <i>Risks</i> , 2020, 8, 13.	2.4	2
12	Cattle as a consistently resilient agricultural commodity. <i>Applied Economics</i> , 2019, 51, 5911-5922.	2.2	0