Robert J Powell

List of Publications by Year
in descending order

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