Adnen Ben Nasr

List of Publications by Year
in descending order

9 papers	178 citations	1478505 6 h-index	1474206 9 g-index
9 all docs	9 docs citations	9 times ranked	174 citing authors

#	Article	IF	Citations
1	Forecasting the volatility of the Dow Jones Islamic Stock Market Index: Long memory vs. regime switching. International Review of Economics and Finance, 2016, 45, 559-571.	4.5	45
2	Is there an Environmental Kuznets Curve for South Africa? A co-summability approach using a century of data. Energy Economics, 2015, 52, 136-141.	12.1	42
3	Modelling the volatility of the Dow Jones Islamic Market World Index using a fractionally integrated time-varying GARCH (FITVGARCH) model. Applied Financial Economics, 2014, 24, 993-1004.	0.5	40
4	Causality between inflation and inflation uncertainty in South Africa: Evidence from a Markov-switching vector autoregressive model. Emerging Markets Review, 2015, 24, 46-68.	4.4	16
5	Country Risk Ratings and Stock Market Returns in Brazil, Russia, India, and China (BRICS) Countries: A Nonlinear Dynamic Approach. Risks, 2018, 6, 94.	2.4	12
6	Fractionally integrated time varying GARCH model. Statistical Methods and Applications, 2010, 19, 399-430.	1.2	10
7	Seasonal Nonlinear Long Memory Model for the US Inflation Rates. Computational Economics, 2008, 31, 243-254.	2.6	6
8	Kuznets Curve for the US: A Reconsideration Using Cosummability. Social Indicators Research, 2019, 142, 827-843.	2.7	5
9	A Nonlinear Approach for Modeling and Forecasting US Business Cycles. International Economic Journal, 2016, 30, 39-74.	1.1	2