

# Viviana Fernandez

## List of Publications by Year in descending order

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63  
papers

1,268  
citations

361045

20  
h-index

433756

31  
g-index

63  
all docs

63  
docs citations

63  
times ranked

979  
citing authors

#	ARTICLE	IF	CITATIONS
1	Rare-earth elements market: A historical and financial perspective. Resources Policy, 2017, 53, 26-45.	4.2	107
2	Innovation and SME finance: Evidence from developing countries. International Review of Financial Analysis, 2019, 66, 101370.	3.1	82
3	The CAPM and value at risk at different time-scales. International Review of Financial Analysis, 2006, 15, 203-219.	3.1	79
4	Spatial linkages in international financial markets. Quantitative Finance, 2011, 11, 237-245.	0.9	57
5	The war on terror and its impact on the long-term volatility of financial markets. International Review of Financial Analysis, 2008, 17, 1-26.	3.1	51
6	Future directions in international financial integration research - A crowdsourced perspective. International Review of Financial Analysis, 2018, 55, 35-49.	3.1	49
7	Risk management under extreme events. International Review of Financial Analysis, 2005, 14, 113-148.	3.1	45
8	Observable and unobservable determinants of replacement of home appliances. Energy Economics, 2001, 23, 305-323.	5.6	43
9	Multi- $\epsilon$ period hedge ratios for a multi- $\epsilon$ asset portfolio when accounting for returns co-movement. Journal of Futures Markets, 2008, 28, 182-207.	0.9	40
10	The impact of major global events on volatility shifts: Evidence from the Asian crisis and 9/11. Economic Systems, 2006, 30, 79-97.	1.0	38
11	Linear and non-linear causality between price indices and commodity prices. Resources Policy, 2014, 41, 40-51.	4.2	37
12	The finance of innovation in Latin America. International Review of Financial Analysis, 2017, 53, 37-47.	3.1	36
13	Wavelet- and SVM-based forecasts: An analysis of the U.S. metal and materials manufacturing industry. Resources Policy, 2007, 32, 80-89.	4.2	35
14	Stock Market Turmoil: Worldwide Effects of Middle East Conflicts. Emerging Markets Finance and Trade, 2007, 43, 58-102.	1.7	32
15	Portfolio management under sudden changes in volatility and heterogeneous investment horizons. Physica A: Statistical Mechanics and Its Applications, 2007, 375, 612-624.	1.2	29
16	Copula-based measures of dependence structure in assets returns. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 3615-3628.	1.2	29
17	Price and income elasticity of demand for mineral commodities. Resources Policy, 2018, 59, 160-183.	4.2	27
18	Commodity futures and market efficiency: A fractional integrated approach. Resources Policy, 2010, 35, 276-282.	4.2	25

#	ARTICLE	IF	CITATIONS
19	Time-Scale Decomposition of Price Transmission in International Markets. <i>Emerging Markets Finance and Trade</i> , 2005, 41, 57-90.	1.7	24
20	Strategic management in Latin America: Challenges in a changing world. <i>Journal of Business Research</i> , 2019, 105, 306-309.	5.8	24
21	Corruption and innovation in private firms: Does gender matter?. <i>International Review of Financial Analysis</i> , 2020, 70, 101500.	3.1	23
22	Commodity price excess co-movement from a historical perspective: 1900â€“2010. <i>Energy Economics</i> , 2015, 49, 698-710.	5.6	19
23	Decisions to Replace Consumer Durables Goods: An Econometric Application of Wiener and Renewal Processes. <i>Review of Economics and Statistics</i> , 2000, 82, 452-461.	2.3	17
24	Some facts on the platinum-group elements. <i>International Review of Financial Analysis</i> , 2017, 52, 333-347.	3.1	17
25	Monetary Policy and the Banking Sector in Chile. <i>Emerging Markets Finance and Trade</i> , 2005, 41, 5-36.	1.7	16
26	Trends in real commodity prices: How real is real?. <i>Resources Policy</i> , 2012, 37, 30-47.	4.2	16
27	Influence in commodity markets: Measuring coâ€“movement globally. <i>Resources Policy</i> , 2015, 45, 151-164.	4.2	15
28	The role of trust and social commitment in start-up financing. <i>International Review of Financial Analysis</i> , 2021, 75, 101722.	3.1	15
29	Innovation in the global mining sector and the case of Chile. <i>Resources Policy</i> , 2020, 68, 101690.	4.2	15
30	A historical perspective of the informational content of commodity futures. <i>Resources Policy</i> , 2017, 51, 135-150.	4.2	14
31	Environmental management: Implications for business performance, innovation, and financing. <i>Technological Forecasting and Social Change</i> , 2022, 182, 121797.	6.2	14
32	Emerging Derivatives Markets: The Case of Chile. <i>Emerging Markets Finance and Trade</i> , 2006, 42, 63-92.	1.7	13
33	Traditional versus novel forecasting techniques: how much do we gain?. <i>Journal of Forecasting</i> , 2008, 27, 637-648.	1.6	13
34	Spot and Futures Markets Linkages: Does Contango Differ from Backwardation?. <i>Journal of Futures Markets</i> , 2016, 36, 375-396.	0.9	13
35	Futures markets and fundamentals of base metals. <i>International Review of Financial Analysis</i> , 2016, 45, 215-229.	3.1	13
36	Copper mining in Chile and its regional employment linkages. <i>Resources Policy</i> , 2021, 70, 101173.	4.2	12

#	ARTICLE	IF	CITATIONS
37	Further evidence on the relationship between spot and futures prices. Resources Policy, 2016, 49, 368-371.	4.2	10
38	Mineral commodity consumption and intensity of use re-assessed. International Review of Financial Analysis, 2018, 59, 1-18.	3.1	9
39	The predictive power of convenience yields. Resources Policy, 2020, 65, 101532.	4.2	9
40	Extremal Dependence in European Capital Markets. Journal of Applied Economics, 2006, 9, 275-293.	0.6	8
41	The behavior of stock returns in the mining industry following the Iraq war. Research in International Business and Finance, 2009, 23, 274-292.	3.1	8
42	The Driving Factors of Firm Investment: Latin American Evidence. Emerging Markets Finance and Trade, 2011, 47, 4-26.	1.7	8
43	Patenting trends in the mining industry. Resources Policy, 2021, 72, 102090.	4.2	8
44	Profitability of Chile's Defined-Contribution-Based Pension System During the Multifund Era. Emerging Markets Finance and Trade, 2013, 49, 4-25.	1.7	7
45	Stock volatility and pension funds under an individual capitalization-based system. Journal of Business Research, 2014, 67, 536-541.	5.8	7
46	Assessing cycles of mine production and prices of industrial metals. Resources Policy, 2019, 63, 101405.	4.2	7
47	Business perception of obstacles to innovate: Evidence from Chile with pseudo-panel data analysis. Research in International Business and Finance, 2022, 59, 101563.	3.1	7
48	Physical barriers and risks in basic activities of daily living performance evaluation in state housing for older people in Chile. Housing, Care and Support, 2013, 16, 23-31.	0.2	6
49	Innovative intensity in the mining industry: Evidence from patent families. Resources Policy, 2022, 78, 102805.	4.2	5
50	What determines market development?. Journal of Financial Intermediation, 2003, 12, 390-421.	1.4	4
51	Extreme-value dependence: An application to exchange rate markets. Physica A: Statistical Mechanics and Its Applications, 2007, 377, 583-589.	1.2	4
52	A postcard from the past: The behavior of U.S. stock markets during 1871â€“1938. Physica A: Statistical Mechanics and Its Applications, 2007, 386, 267-282.	1.2	4
53	Cross-country concentration and specialization of mining inventions. Scientometrics, 2021, 126, 6715-6759.	1.6	4
54	Are extractive ventures more socio-environmentally committed?. Resources Policy, 2021, 74, 102288.	4.2	4

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55	Does domestic cooperation lead to business-cycle convergence and financial linkages?. Quarterly Review of Economics and Finance, 2006, 46, 369-396.	1.5	3
56	A nonparametric approach to model the term structure of interest rates. International Review of Financial Analysis, 2001, 10, 99-122.	3.1	2
57	Interest rate risk in an emerging economy. Quarterly Review of Economics and Finance, 2004, 44, 678-709.	1.5	2
58	Specification tests for a parsimonious random-effects model. Applied Economics Letters, 2006, 13, 1009-1012.	1.0	2
59	Alternative Estimators of Long-Range Dependence. Studies in Nonlinear Dynamics and Econometrics, 2011, 15, .	0.2	2
60	Promoviendo un dise±o urbano participativo: experiencias desde la prÁctica y la docencia. Aus, 2014, , 22-27.	0.2	2
61	HOW SENSITIVE IS VOLATILITY TO EXCHANGE RATE REGIMES? â€“ THE CASE OF CHILE. International Finance Review, 0, , 65-97.	0.6	1
62	A readily computable commodity price index: 1900â€“2016. Finance Research Letters, 2019, 31, .	3.4	1
63	NEGATIVE LIQUIDITY PREMIA AND THE SHAPE OF THE TERM STRUCTURE OF INTEREST RATES: EVIDENCE FROM CHILE. International Finance Review, 0, , 385-414.	0.6	0