Citation Report
List of articles citing

Can volume predict Bitcoin returns and volatility? A quantiles-based approach

DOI: 10.1016/j.econmod.2017.03.019
Economic Modelling, 2017, 64, 74-81.

#	Paper	IF	Citations
420	The inefficiency of Bitcoin revisited: A dynamic approach. **2017**, 161, 1-4		337
419	Price clustering in Bitcoin. **2017**, 159, 145-148		210
418	The Price of a Digital Currency. **2017**,		1
417	Speculative Investment and Risk Management of Bitcoin Exchange Rate Returns. **2017**,		1
416	The Impact of Futures Trading on Intraday Spot Volatility and Liquidity: Evidence from Bitcoin Market. **2017**,		4
415	Datestamping the Bitcoin and Ethereum Bubbles. **2017**,		7
414	Exploring the Dynamic Relationships between Cryptocurrencies and Other Financial Assets. **2017**,		6
413	Bitcoin and global financial stress: A copula-based approach to dependence and causality in the quantiles. **2018**, 69, 297-307		90
412	Exploring the dynamic relationships between cryptocurrencies and other financial assets. **2018**, 165, 28-34		525
411	Datestamping the Bitcoin and Ethereum bubbles. **2018**, 26, 81-88		269
410	Time-varying long-term memory in Bitcoin market. **2018**, 25, 280-284		159
409	Can cryptocurrencies be a safe haven: a tail risk perspective analysis. **2018**, 50, 4745-4762		69
408	Bitcoin returns and transaction activity. **2018**, 167, 81-85		88
407	Testing for asymmetric nonlinear short- and long-run relationships between bitcoin, aggregate commodity and gold prices. **2018**, 57, 224-235		85
406	Is stock return predictability time-varying?. **2018**, 52, 152-172		67
405	Informed trading in the Bitcoin market. **2018**, 26, 63-70		67
404	An Analysis of Cryptocurrencies Conditional Cross Correlations. **2018**,		0

403	What Drives Bitcoin Volatility?. **2018**,	6
402	Forecasting Bitcoin Risk Measures: A Robust Approach. **2018**,	
401	A New Forecasting Framework for Bitcoin Price with LSTM. **2018**,	28
400	Long- and Short-Term Cryptocurrency Volatility Components: A GARCH-MIDAS Analysis. **2018**,	3
399	Bitcoin and the Demand for Money: Is Bitcoin More Than Just a Speculative Asset?. **2018**,	1
398	Did the Introduction of Bitcoin Futures Crash the Bitcoin Market at the End of 2017?. **2018**,	6
397	Stock Net Entropy: Evidence from the Chinese Growth Enterprise Market. **2018**, 20,	3
396	An Analysis of Bitcoin Price Dynamics. **2018**, 11, 63	25
395	Cryptocurrency Market Activity During Extremely Volatile Periods. **2018**,	8
394	Should Investors Include Bitcoin in Their Portfolios? A Portfolio Theory Approach. **2018**,	3
393	The Impact of Tether Grants on Bitcoin. **2018**,	
392	The Relationship between Stock Market Volatility and Trading Volume: Evidence from South Africa. **2018**, 52, 99-114	9
391	The Economic Value of Bitcoin: A Portfolio Analysis of Currencies, Gold, Oil and Stocks. **2018**,	
390	Cryptocurrencies from the perspective of euro investors: a re-examination of diversification benefits and a new day-of-the-week effect. **2018**, 19, 472-494	17
389	Price Discovery of a Speculative Asset: Evidence from a Bitcoin Exchange. **2018**,	1
388	Volatility and return jumps in bitcoin. **2018**, 173, 158-163	79
387	Big-Crypto: Big Data, Blockchain and Cryptocurrency. **2018**, 2, 34	30
386	Scaling properties of extreme price fluctuations in Bitcoin markets. **2018**, 510, 400-406	68

385	Spillovers between Bitcoin and other assets during bear and bull markets. **2018**, 50, 5935-5949	110
384	Return, volatility and shock spillovers of Bitcoin with energy and technology companies. **2018**, 170, 127-130	77
383	Some stylized facts of the cryptocurrency market. **2018**, 50, 5950-5965	73
382	Extreme Correlation in Cryptocurrency Markets. **2018**,	12
381	Cryptocurrencies as a Financial Asset: A Systematic Analysis. **2018**,	17
380	The impact of Tether grants on Bitcoin. **2018**, 171, 19-22	37
379	Long- and Short-Term Cryptocurrency Volatility Components: A GARCH-MIDAS Analysis. **2018**, 11, 23	100
378	The inefficiency of cryptocurrency and its cross-correlation with Dow Jones Industrial Average. **2018**, 510, 658-670	74
377	Exogenous Drivers of Cryptocurrency Volatility - A Mixed Data Sampling Approach to Forecasting. **2018**,	3
376	Network causality structures among Bitcoin and other financial assets: A directed acyclic graph approach. **2018**, 70, 203-213	122
375	Cryptocurrency price drivers: Wavelet coherence analysis revisited. **2018**, 13, e0195200	51
374	What can explain the price, volatility and trading volume of Bitcoin?. **2019**, 29, 255-265	95
373	Exponentially decayed double power-law distribution of Bitcoin trade sizes. **2019**, 535, 122380	2
372	Bitcoin's Return Behaviour: What Do We Know So Far?. **2019**,	
371	Time-Varying Price–Volume Relationship and Adaptive Market Efficiency: A Survey of the Empirical Literature. **2019**, 12, 105	9
370	Bitcoin fluctuations and the frequency of price overreactions. **2019**, 33, 109-131	11
369	Does oil price volatility influence real sector growth? Empirical evidence from Pakistan. **2019**, 5, 688-703	25
368	Forecasting of BTC volatility: comparative study between parametric and nonparametric models. **2019**, 8, 511-523	5

367	Which Cryptocurrencies Are Mostly Traded in Distressed Times?. **2019**, 12, 135	7
366	CRYPTOCURRENCIES IN FINANCE: REVIEW AND APPLICATIONS. **2019**, 22, 1950020	5
365	Exogenous drivers of Bitcoin and Cryptocurrency volatility A mixed data sampling approach to forecasting. **2019**, 63, 101133	49
364	Is bitcoin a safe haven or a hedging asset? Evidence from China. **2019**, 4, 173-188	32
363	Creative Business and Social Innovations for a Sustainable Future. **2019**,	1
362	The Relationship Between Bitcoin Trading Volume, Volatility, and Returns: A Study of Four Seasons. **2019**, 3-15	1
361	An Estimation for Bitcoin Price Volatility. **2019**, 21-31	
360	Do bitcoins follow a random walk model?. **2019**, 73, 15-22	23
359	Bitcoin price forecasting with neuro-fuzzy techniques. **2019**, 276, 770-780	75
358	Non-fundamental, non-parametric Bitcoin forecasting. **2019**, 531, 121727	21
357	An empirical investigation of volatility dynamics in the cryptocurrency market. **2019**, 50, 322-335	48
356	Forecasting cryptocurrency prices time series using machine learning approach. **2019**, 65, 02001	12
355	Investigating the Dynamics Between Price Volatility, Price Discovery, and Criminality in Cryptocurrency Markets. **2019**,	4
354	News and subjective beliefs: A Bayesian approach to Bitcoin investments. **2019**, 50, 336-356	10
353	A bibliometric analysis of bitcoin scientific production. **2019**, 50, 294-305	60
352	How persistent and dynamic inter-dependent are pricing of Bitcoin to other cryptocurrencies before and after 2017/18 crash?. **2019**, 531, 121732	21
351	Spillover Risks on Cryptocurrency Markets: A Look from VAR-SVAR Granger Causality and Student-t Copulas. **2019**, 12, 52	40
350	VOLATILITY SPILLOVERS AMONG THE CRYPTOCURRENCY TIME SERIES. **2019**, 9, 81-90	1

349	Volatility spillover in crypto-currency markets: Some evidences from GARCH and wavelet analysis. **2019**, 524, 448-458	51
348	Gold prices and the cryptocurrencies: Evidence of convergence and cointegration. **2019**, 523, 1227-1236	16
347	Modelling the dynamics of Bitcoin and Litecoin: GARCH versus stochastic volatility models. **2019**, 51, 4073-4082	25
346	High-Performance Modelling and Simulation for Big Data Applications. **2019**,	2
345	Multiresolution analysis and spillovers of major cryptocurrency markets. **2019**, 49, 191-206	43
344	Momentum and contrarian effects on the cryptocurrency market. **2019**, 523, 691-701	17
343	Systematic risk in cryptocurrency market: Evidence from DCC-MGARCH model. **2019**, 29, 90-100	46
342	Forecasting Bitcoin risk measures: A robust approach. **2019**, 35, 836-847	35
341	Vine copula-based dependence and portfolio value-at-risk analysis of the cryptocurrency market. **2019**, 158, 77-90	10
340	Bitcoin at High Frequency. **2019**, 12, 36	11
339	Do cryptocurrencies and traditional asset classes influence each other?. **2019**, 31, 38-46	71
338	Trading volume and return volatility of Bitcoin market: evidence for the sequential information arrival hypothesis. **2019**, 14, 377-418	6
337	An analysis of cryptocurrencies conditional cross correlations. **2019**, 31, 130-137	56
336	Forecasting Cryptocurrency Value by Sentiment Analysis: An HPC-Oriented Survey of the State-of-the-Art in the Cloud Era. **2019**, 325-349	3
335	Behavioral Basis of Cryptocurrencies Markets: Examining Effects of Public Sentiment, Fear and Uncertainty on Price Formation. **2019**,	1
334	Hedging bitcoin with other financial assets. **2019**, 30, 30-36	37
333	Volatility forecasting, downside risk, and diversification benefits of Bitcoin and oil and international commodity markets: A comparative analysis with yellow metal. **2019**, 49, 104-120	21
332	Is bitcoin a near stock? Linear and non-linear causal evidence from a price olume relationship. **2019**, 15, 533-545	10

331	Can uncertainty indices predict Bitcoin prices? A revisited analysis using partial and multivariate wavelet approaches. **2019**, 49, 47-56	48
330	Statistical Arbitrage in Cryptocurrency Markets. **2019**, 12, 31	15
329	Trading volume and prediction of stock return reversals: Conditioning on investor types' trading. **2019**, 38, 582	3
328	Can artificial intelligence enhance the Bitcoin bonanza. **2019**, 5, 83-98	12
327	Relationship between price and volume in the Bitcoin market. **2019**, 20, 435-444	2
326	Market dynamics, cyclical patterns and market states. **2019**, 37, 585-604	2
325	Dynamic linkages among cryptocurrencies, exchange rates and global equity markets. **2019**, 37, 243-265	13
324	Price Discovery of a Speculative Asset: Evidence from a Bitcoin Exchange. **2019**, 12, 164	3
323	Chapter 12 Virtual Currencies in Modern Societies: Challenges and Opportunities. **2019**, 171-185	4
322	Trading volume and the predictability of return and volatility in the cryptocurrency market. **2019**, 29, 340-346	77
321	Explosive behavior in the prices of Bitcoin and altcoins. **2019**, 29, 398-403	29
320	Cryptocurrencies as a financial asset: A systematic analysis. **2019**, 62, 182-199	344
319	Bitcoin price▯olume: A multifractal cross-correlation approach. **2019**, 31,	37
318	The economic value of Bitcoin: A portfolio analysis of currencies, gold, oil and stocks. **2019**, 48, 97-110	80
317	Bitcoin price growth and Indonesia's monetary system. **2019**, 38, 364-376	17
316	The effects of markets, uncertainty and search intensity on bitcoin returns. **2019**, 63, 220-242	51
315	Multifractal behavior of price and volume changes in the cryptocurrency market. **2019**, 520, 54-61	36
314	Is Bitcoin a better safe-haven investment than gold and commodities?. **2019**, 63, 322-330	216

313	Do the emerging stock markets react to international economic policy uncertainty, geopolitical risk and financial stress alike?. **2019**, 48, 1-19	58
312	Investigating volatility transmission and hedging properties between Bitcoin and Ethereum. **2019**, 48, 219-227	70
311	Modelling long memory volatility in the Bitcoin market: Evidence of persistence and structural breaks. **2019**, 24, 412-426	59
310	Dynamic connectedness and integration in cryptocurrency markets. **2019**, 63, 257-272	197
309	Predicting the direction, maximum, minimum and closing prices of daily Bitcoin exchange rate using machine learning techniques. **2019**, 75, 596-606	73
308	Assessing the relationship between dependence and volume in stock markets: A dynamic analysis. **2019**, 516, 90-97	8
307	Centralized and decentralized bitcoin markets: Euro vs USD vs GBP. **2019**, 71, 270-279	17
306	A novel cryptocurrency price trend forecasting model based on LightGBM. **2020**, 32, 101084	94
305	On the speculative nature of cryptocurrencies: A study on Garman and Klass volatility measure. **2020**, 32, 101075	12
304	The effects of the introduction of Bitcoin futures on the volatility of Bitcoin returns. **2020**, 33, 101204	13
303	Empirical evidence of extreme dependence and contagion risk between main cryptocurrencies. **2020**, 51, 101083	13
302	Using Genetic Algorithm and NARX Neural Network to Forecast Daily Bitcoin Price. **2020**, 56, 337-353	8
301	On the relationship between export and economic growth: A nonparametric causality-in-quantiles approach for Turkey. **2020**, 29, 131-145	9
300	Volatility dynamics of crypto-currencies returns: Evidence from asymmetric and long memory GARCH models. **2020**, 51, 101075	23
299	The profitability of technical trading rules in the Bitcoin market. **2020**, 34, 101263	26
298	Should investors include Bitcoin in their portfolios? A portfolio theory approach. **2020**, 52, 100837	58
297	Bitcoin price prediction using machine learning: An approach to sample dimension engineering. **2020**, 365, 112395	65
296	A multivariate approach for the simultaneous modelling of market risk and credit risk for cryptocurrencies. **2020**, 47, 19-69	7

295	Price discovery in bitcoin futures. **2020**, 52, 101116	23
294	Cryptocurrency accepting venues, investor attention, and volatility. **2020**, 36, 101339	11
293	Tail dependence in the return-volume of leading cryptocurrencies. **2020**, 36, 101326	10
292	Small things matter most The spillover effects in the cryptocurrency market and gold as a silver bullet. **2020**, 54, 101277	32
291	Economic fundamentals or investor perceptions? The role of uncertainty in predicting long-term cryptocurrency volatility. **2020**, 71, 101566	9
290	Impact of macroeconomic news, regulation and hacking exchange markets on the volatility of bitcoin. **2020**, 119, 103980	15
289	Spillovers in Higher-Order Moments of Crude Oil, Gold, and Bitcoin. **2020**,	20
288	Multifractal detrended cross-correlation analysis on benchmark cryptocurrencies and crude oil prices. **2020**, 560, 125172	11
287	A novel two-stage approach for cryptocurrency analysis. **2020**, 72, 101567	9
286	Quantifying the sustainability of Bitcoin and Blockchain. **2020**, 33, 1379-1394	6
285	Do global sentiment shocks spillover towards emerging and frontier markets?. **2020**, 47, 433-465	2
284	Monotonicity, linearity and symmetry in the price volatility volume relationship. **2020**, 37, 110-133	3
283	Forecasting the price trends of digital currency: a hybrid model integrating the stochastic index and grey Markov chain methods. **2020**, 11, 22-45	5
282	WITHDRAWN: Modern accounting data analysis platform based on 5G network and FPGA. **2020**, 103388	1
281	Speculative trading in Bitcoin: A Brazilian market evidence. **2020**,	0
280	The Butterfly Affect impact of development practices on cryptocurrency prices. **2020**, 9,	6
279	Knowledge diffusion paths of blockchain domain: the main path analysis. **2020**, 125, 471-497	34
278	Modelling and Forecasting the Volatility of Cryptocurrencies: A Comparison of Nonlinear GARCH-Type Models. **2020**, 11, 346	2

277	One size does not fit all: external driver of the cryptocurrency world. **2020**, 37, 545-560		0
276	Hybrid Forecasting Models Based on the Neural Networks for the Volatility of Bitcoin. **2020**, 10, 4768		3
275	CRYPTO-CURRENCIES TRADING AND ENERGY CONSUMPTION. **2020**, 10, 355-364		14
274	The relationship between Bitcoin returns, volatility and volume: asymmetric GARCH modeling. **2020**, ahead-of-print,		4
273	Asymmetric correlation and hedging effectiveness of gold & cryptocurrencies: From pre-industrial to the 4th industrial revolution. **2020**, 159, 120195		23
272	Extreme return-volume relationship in cryptocurrencies: Tail dependence analysis. **2020**, 8, 1834175		1
271	ETH analysis and predictions utilizing deep learning. **2020**, 162, 113866		4
270	A Novel Methodology to Calculate the Probability of Volatility Clusters in Financial Series: An Application to Cryptocurrency Markets. **2020**, 8, 1216		6
269	Forecasting Bitcoin Trends Using Algorithmic Learning Systems. **2020**, 22,		7
268	Deep Learning Methods for Modeling Bitcoin Price. **2020**, 8, 1245		11
267	Does Twitter Happiness Sentiment predict cryptocurrency?. **2020**,		10
266	Predictability of bitcoin returns. **2020**, 1-20		5
265	Portfolio Risk Assessment under Dynamic (Equi)Correlation and Semi-Nonparametric Estimation: An Application to Cryptocurrencies. **2020**, 8, 2110		1
264	Predicting cryptocurrency defaults. **2020**, 52, 5060-5076		7
263	Fancy Bitcoin and conventional financial assets: Measuring market integration based on connectedness networks. *Economic Modelling*, **2020**, 90, 209-220	3.4	35
262	Enhanced Lightning Network (off-chain)-based micropayment in IoT ecosystems. **2020**, 112, 283-296		18
261	A fractional-order model for the novel coronavirus (COVID-19) outbreak. **2020**, 101, 1-8		72
260	Technical Analysis on the Bitcoin Market: Trading Opportunities or Investors Pitfall?. **2020**, 8, 44		13

259	Understanding risk of bubbles in cryptocurrencies. **2020**, 176, 129-144	22
258	Financial modelling, risk management of energy instruments and the role of cryptocurrencies. **2020** , 1	19
257	Real-time prediction of Bitcoin bubble crashes. **2020**, 548, 124477	16
256	Cryptocurrency volatility forecasting: A Markov regime-switching MIDAS approach. **2020**, 39, 1277-1290	16
255	The role of Bitcoin on developed and emerging markets on the basis of a Bitcoin users graph analysis. **2020**, 35, 101489	8
254	Tail dependence between Bitcoin and financial assets: Evidence from a quantile cross-spectral approach. **2020**, 71, 101545	36
253	Investor attention and the pricing of cryptocurrency market. **2020**, 17, 445-468	8
252	Mathematical Research for Blockchain Economy. **2020**,	0
251	Relevant stylized facts about bitcoin: Fluctuations, first return probability, and natural phenomena. **2020**, 550, 124155	7
250	Long-range dependence, multi-fractality and volume-return causality of Ether market. **2020**, 30, 011101	5
249	Do Cryptocurrency Prices Camouflage Latent Economic Effects? A Bayesian Hidden Markov Approach. **2020**, 12, 59	3
248	The predictive power of public Twitter sentiment for forecasting cryptocurrency prices. **2020**, 65, 101188	49
247	Do Islamic indices provide diversification to bitcoin? A time-varying copulas and value at risk application. **2020**, 61, 101326	15
246	Bitcoin and gold price returns: A quantile regression and NARDL analysis. **2020**, 67, 101666	48
245	One Cryptocurrency to Explain Them All? Understanding the Importance of Bitcoin in Cryptocurrency Returns. **2020**, 39, 118-132	13
244	Sign and size asymmetry in the stock returns-implied volatility relationship. **2020**, 21, e00162	6
243	Information Management and Big Data. **2020**,	1
242	Revisiting the Environmental Kuznets Curve in Malaysia: The role of globalization in sustainable environment. **2020**, 264, 121669	84

241	Policy uncertainty and Bitcoin returns. **2020**, 20, 257-268		18
240	Cryptocurrencies and precious metals: A closer look from diversification perspective. **2020**, 66, 101652		19
239	Higher moments, extreme returns, and cross�ection of cryptocurrency returns. **2021**, 39, 101536		5
238	Return equicorrelation in the cryptocurrency market: Analysis and determinants. **2021**, 38, 101497		17
237	Machine learning model for Bitcoin exchange rate prediction using economic and technology determinants. **2021**, 37, 28-43		28
236	Optimizing Algorithmic Strategies for Trading Bitcoin. **2021**, 57, 639-654		0
235	Exploring evolution trends in cryptocurrency study: From underlying technology to economic applications. **2021**, 38, 101532		7
234	Understanding Bitcoin liquidity. **2021**, 38, 101477		16
233	Market efficiency and volatility persistence of cryptocurrency during pre- and post-crash periods of Bitcoin: Evidence based on fractional integration. **2021**, 26, 1318-1335		6
232	Deep-learning-assisted business intelligence model for cryptocurrency forecasting using social media sentiment. **2021**, ahead-of-print,		
231	Intertemporal asset pricing with bitcoin. **2021**, 56, 619-645		3
230	Does transaction activity predict Bitcoin returns? Evidence from quantile-on-quantile analysis. **2021**, 55, 101297		3
229	Does blockchain patent-development influence Bitcoin risk?. **2021**, 70, 101263		5
228	The pricing of bad contagion in cryptocurrencies: A four-factor pricing model. **2021**, 41, 101797		7
227	Bitcoin spot and futures market microstructure. **2021**, 41, 194-225		5
226	Connectedness between cryptocurrencies and foreign exchange markets: Implication for risk management. **2021**, 59, 100666		9
225	Returns and volume: Frequency connectedness in cryptocurrency markets. *Economic Modelling*, **2021**, 95, 13-20	3.4	13
224	Do higher-order realized moments matter for cryptocurrency returns?. **2021**, 72, 483-499		3

223	Revisiting the roles of cryptocurrencies in stock markets: A quantile coherency perspective. *Economic Modelling*, **2021**, 95, 21-34	3.4	19
222	Cryptocurrencies vs. US dollar: Evidence from causality in quantiles analysis. **2021**, 69, 238-252		7
221	Exploring the driving forces of the Bitcoin currency exchange rate dynamics: an EGARCH approach. **2021**, 60, 557-606		4
220	Bitcoin futures: trade it or ban it?. **2021**, 27, 381-396		6
219	Market Analysis of Blockchain-Based Cryptocurrencies. **2021**, 135-158		
218	A Study on Machine-Learning-Based Prediction for Bitcoin� Price via Using LSTM and SVR. **2021**, 1732, 012027		
217	Regime specific spillover across cryptocurrencies and the role of COVID-19.. **2021**, 7, 5		19
216	The Diversification Benefits of Cryptocurrency Asset Categories and Estimation Risk: Pre and Post COVID-19.		0
215	The Impact of Artificial Intelligence on Central Banking and Monetary Policies. **2021**, 83-98		
214	Modeling of the Bitcoin Volatility through Key Financial Environment Variables: An Application of Conditional Correlation MGARCH Models. **2021**, 9, 267		7
213	A Call for Second-Generation Cryptocurrency Valuation Metrics. **2021**, 722-742		0
212	Forecasting and trading cryptocurrencies with machine learning under changing market conditions.. **2021**, 7, 3		18
211	INTERNATIONAL CAPITAL FLOWS AND THE CRYPTOCURRENCY EFFECT. 16-35		
210	Yap�al K��malar Alt�da Asimetrik Bilginin Hisse Senedi Getiri Oynakl�a Etkisi: B�T 100 Endeksi�de Bir Uygulama. 133-154		
209	Kripto Paralar Aras�daki ��kinin �celenmesi: Hatemi-J Asimetrik Nedensellik Analizi. 149-175		0
208	Directional predictability between returns and volume in cryptocurrencies markets. **2021**, ahead-of-print,		3
207	The relationship between trend and volume on the bitcoin market. **2021**, 11, 25-42		3
206	Investor attention and cryptocurrency: Evidence from the Bitcoin market. **2021**, 16, e0246331		10

#	Article	Citations
205	Excess Volatility in Bitcoin: Extreme Value Volatility Estimation. **2021**, 10, 222-231	3
204	Adaptive calendar effects and volume of extra returns in the cryptocurrency market. **2021**, ahead-of-print,	2
203	Theoretical and experimental evidence on stock market volatilities: a two-phase flow model. 1-25	2
202	Profitability of Trading System for Cryptocurrency. **2021**, 22, 555-562	1
201	Optimizing candlesticks patterns for Bitcoin's trading systems. **2021**, 57, 1155-1167	1
200	Is Bitcoin a better portfolio diversifier than gold? A copula and sectoral analysis for China. **2021**, 74, 101674	14
199	COVID-19 pandemic and cryptocurrency markets: an empirical analysis from a linear and nonlinear causal relationship. **2021**, ahead-of-print,	6
198	Optimizing the market-risk of major cryptocurrencies using CVaR measure and copula simulation. 1-17	2
197	LASSO-based high-frequency return predictors for profitable Bitcoin investment. 1-5	1
196	ECONOMIC POLICY UNCERTAINTY AND THE BITCOIN MARKET: AN INVESTIGATION IN THE COVID-19 PANDEMIC WITH TRANSFER ENTROPY. 1-27	3
195	Key Roles of Crypto-Exchanges in Generating Arbitrage Opportunities. **2021**, 23,	0
194	Herding Behavior and Liquidity in the Cryptocurrency Market.	1
193	Causality-in-mean and causality-in-variance among Bitcoin, Litecoin, and Ethereum. **2021**, ahead-of-print,	1
192	Investor attention and cryptocurrency: Evidence from wavelet-based quantile Granger causality analysis. **2021**, 56, 101389	11
191	Predicting Bitcoin Return Using Extreme Value Theory. **2021**, 40, 177-187	0
190	Energy Consumption and Bitcoin Market. 1	1
189	The determinants of Bitcoin returns and volatility: Perspectives on global and national economic policy uncertainty. **2021**, 45, 102175	2
188	Tracing the main path of interdisciplinary research considering citation preference: A case from blockchain domain. **2021**, 15, 101136	8

187	Structural vector error correction modelling of Bitcoin price. **2021**, 80, 170-178	3
186	The determinants of positive feedback trading behaviors in Bitcoin markets. **2021**, 45, 102120	1
185	Oil and multinational technology stocks: Predicting fear with fear at the first and higher order moments. **2021**, 102210	1
184	Bitcoin: A safe haven asset and a winner amid political and economic uncertainties in the US?. **2021**, 167, 120680	54
183	A bibliometric review of cryptocurrencies as a financial asset. 1-16	9
182	Bitcoin in the economics and finance literature: a survey. **2021**, 1, 88	4
181	Cryptocurrency volatility forecasting: What can we learn from the first wave of the COVID-19 outbreak?. **2021**, 1-26	5
180	Trading activity and price discovery in Bitcoin futures markets. **2021**, 62, 107-120	8
179	COVID-19 and cryptocurrency market: Evidence from quantile connectedness. 1-27	13
178	Bitcoin Return Volatility Forecasting: A Comparative Study between GARCH and RNN. **2021**, 14, 337	2
177	Revisiting the dynamic stock returnvolume relationship in South Africa: a non-parametric causality in quantiles approach. 1-17	0
176	The nexus between black and digital gold: evidence from US markets. **2021**, 1-26	2
175	Revisiting Bitcoin Price Behavior Under Global Economic Uncertainty. **2021**, 11, 215824402110404	3
174	Ethereum synchronicity, upside volatility and Bitcoin crash risk. **2021**, 102352	0
173	Trading Cryptocurrencies as a Pandemic Pastime: COVID-19 Lockdowns and Bitcoin Volume. **2021**, 9, 1771	9
172	Financial Fear Index in the Digital Financial Assets Market. **2021**, 25, 136-151	1
171	Analysis of Change of Market Value of Bitcoin Using Econometric Approach. **2022**, 797-818	
170	Time- and Quantile-Varying Causality between Investor Attention and Bitcoin Returns: A Rolling-Window Causality-in-Quantiles Approach. **2021**, 2021, 1-12	

169	Temporal mixture ensemble models for probabilistic forecasting of intraday cryptocurrency volume. 1		2
168	Predicting the bitcoin return direction with logistic, discriminant analysis and machine learning classification techniques. **2021**, 16, 169-176		
167	Fractional and fractal processes applied to cryptocurrencies price series. **2021**, 32, 85-98		5
166	Contrasting Cryptocurrencies with Other Assets: Full Distributions and the COVID Impact. **2021**, 14, 440		3
165	Forecasting Bitcoin with technical analysis: A not-so-random forest?. **2021**,		4
164	Lottery-like preferences and the MAX effect in the cryptocurrency market. **2021**, 7,		3
163	Cyber-attacks, spillovers and contagion in the cryptocurrency markets. **2021**, 74, 101298		10
162	Bitcoin versus high-performance technology stocks in diversifying against global stock market indices. **2021**, 580, 126161		3
161	Economic policy uncertainty and the volatility connectedness between oil shocks and metal market: An extension. **2021**, 167, 136-150		9
160	Returns, volatility and the cryptocurrency bubble of 2017�18. *Economic Modelling*, **2021**, 104, 105643	3.4	3
159	Forecasting cryptocurrency price using convolutional neural networks with weighted and attentive memory channels. **2021**, 183, 115378		8
158	Is Bitcoin rooted in confidence? Unraveling the determinants of globalized digital currencies. **2021**, 172, 121038		3
157	Dynamics and causality of oil price shocks on commodities: Quantile-on-quantile and causality-in-quantiles methods. **2021**, 74, 102246		3
156	What determines interest rates for bitcoin lending?. **2021**, 58, 101443		0
155	An extreme value analysis of the tail relationships between returns and volumes for high frequency cryptocurrencies. **2022**, 59, 101541		4
154	Forecasting volatility of Bitcoin. **2022**, 59, 101540		1
153	An empirical study on big data stock volatility forecasting algorithm based on multivariate hybrid criterion fuzzy model. 002072092098399		2
152	On the nonlinear effects of energy consumption, economic growth, and tourism on carbon footprints in the USA. **2021**, 28, 20128-20139		7

151	Explaining Gamestop Short Squeeze using �traday Data and Google Searches..	2
150	Effects of Bitcoin Exchange Reserves on Bitcoin Returns and Volatility.	
149	Re-examining Bitcoin Volatility: A CAViaR-based Approach. 1-19	31
148	Different GARCH models analysis of returns and volatility in Bitcoin. **2021**, 1, 37-59	1
147	WHERE DO WE STAND IN CRYPTOCURRENCIES ECONOMIC RESEARCH? A SURVEY BASED ON HYBRID ANALYSIS. **2021**, 35, 377-407	18
146	A complete empirical ensemble mode decomposition and support vector machine-based approach to predict Bitcoin prices. **2020**, 27, 100335	15
145	Gold, platinum, and expected Bitcoin returns. **2020**, 56, 100628	11
144	Bitcoin Sentiment Index, Bitcoin Performance and US Dollar Exchange Rate. 1-16	5
143	Bitcoin pricing: impact of attractiveness variables. **2020**, 6,	9
142	Accounting for bitcoins in light of IFRS and tax aspects. **2020**, 31, 275-282	1
141	Kripto Para Birimi Piyasalar�da Etkinli�n Uzun Haf�a Ve De�n Varyans �elliklerinin Testi Yoluyla Analizi. **2019**, 14, 491-510	3
140	Bitcoin Spot and Futures Market Microstructure.	3
139	Risk of Bitcoin Market: Volatility, Jumps, and Forecasts.	4
138	Intraday Volume-Return Nexus in Cryptocurrency Markets: A Novel Evidence From Cryptocurrency Classification.	1
137	Fair market value of bitcoin: halving effect. **2019**, 16, 72-85	32
136	Bitcoin in the Scientific Literature �A Bibliometric Study. **2019**, 14, 160-174	7
135	Analysis of Return and Risk of Cryptocurrency Bitcoin Asset as Investment Instrument.	3
134	Socially Responsible Funds and Traditional Energy Commodities: A Diversification Perspective for Investments. 9,	1

133	Dynamic frequency relationships between bitcoin, oil, gold and economic policy uncertainty index. **2021**, ahead-of-print,	4
132	Economic uncertainty and bank risk: the moderating role of risk governance. 1-19	1
131	Socially Responsible Investing and Sustainable Indices: A Sustainability Agenda. 097468622110457	1
130	Excess Volatility in Bitcoin: A Bootstrap Multi-horizon, Rolling-Window Extreme Value Volatility Estimation Approach.	
129	Which is Efficient to Hedge against Capital Markets, between Bitcoin and Gold?. **2018**, 17, 193-233	0
128	En Y�sek Piyasa De�rine Sahip On Kripto Paran� Birbirleriyle Etkile�mi. 127-144	0
127	Bitcoin at High Frequency.	
126	Half-Life Volatility Measure of the Returns of Some Cryptocurrencies. **2019**, 08, 15-28	2
125	The Causal Relationship Between Returns and Trading Volume in Cryptocurrency Markets: Recursive Evolving Approach. **2019**, 167-190	0
124	Modelling Volatility Dynamics of Cryptocurrencies Using GARCH Models. **2019**, 09, 591-615	5
123	A Call for Second-Generation Cryptocurrency Valuation Metrics. **2019**, 145-166	
122	The Volatility Structure of Cryptocurrencies: The Comparison of GARCH Models. 21-45	4
121	BITCOIN F�YATLARINDA E� DE��R ETK�S�669-681	0
120	Finansal Piyasalar ve Bitcoin Ba�nl��Copula-Garch Yakla�m�35-63	0
119	Global Bitcoin Markets and Local Regulations.	0
118	Review on Bitcoin Price Prediction Using Machine Learning and Statistical Methods.	1
117	Exchange Market Liquidity Prediction with the K-Nearest Neighbor Approach: Crypto vs. Fiat Currencies. **2021**, 9, 56	2
116	Semi-nonparametric risk assessment with cryptocurrencies. **2022**, 59, 101567	4

115	Risk Analysis of Bitcoin Inverse Futures.		
114	Positive and Negative Searches Related to the Bitcoin Ecosystem: Relationship with Bitcoin Price. **2020**, 137-150		1
113	Recurrence Plot Representation for Multivariate Time-Series Analysis. **2020**, 21-34		
112	On the factors of Bitcoin's value at risk. **2021**, 7,		1
111	Framework based on multiplicative error and residual analysis to forecast bitcoin intraday-volatility. **2022**, 589, 126613		0
110	Prophetic Analysis of Bitcoin price using Machine Learning Approaches. **2021**,		3
109	The Impact of Unsystematic Factors on Bitcoin Value. **2021**, 14, 546		0
108	True or spurious long memory in the cryptocurrency markets: evidence from a multivariate test and other Whittle estimation methods. 1		0
107	Economic Modelling at thirty-five: A retrospective bibliometric survey. *Economic Modelling*, **2021**, 107, 105712	3.4	2
106	The 2021 Bitcoin Bubbles and Crashes—Detection and Classification. **2021**, 4, 950-970		2
105	Do Exchange Rates Fluctuations Influence Gold Price in G7 Countries? New Insights from a Nonparametric Causality-in-Quantiles Test. **2021**, 24, 37-57		1
104	Trading Cryptocurrencies Using Second Order Stochastic Dominance. **2021**, 9, 2861		0
103	Identifying Financial Drivers of Bitcoin Price in Times of Economic and Policy Uncertainty: A Threshold Analysis. **2022**, 283-312		0
102	Intraday volume-return nexus in cryptocurrency markets: Novel evidence from cryptocurrency classification. **2022**, 60, 101592		3
101	The 2021 Bitcoin Bubbles and Crashes —Detection and Classification.		
100	Analysis of the cryptocurrency market using different prototype-based clustering techniques. **2022**, 8,		1
99	Realtime monitoring of Bitcoin prices on several Cryptocurrency markets using Web API, Telegram Bot, MySQL Database, and PHP-Cronjob. **2020**,		1
98	A Multi-window Bitcoin Price Prediction Framework on Blockchain Transaction Graph. **2021**, 317-328		0

97	Bitcoin Price Forecasting: Linear Discriminant Analysis with Sentiment Evaluation. **2021**,		1
96	Liquidity Shocks, Price Volatilities, and Risk-managed Strategy: Evidence from Bitcoin and Beyond. **2022**, 100729		1
95	CAN BITCOIN BE A SAFE HAVEN IN FEAR SENTIMENT?. **2022**, 1-22		7
94	Trading Activities and the Volatility of Return on Malaysian Crude Palm Oil Futures. **2022**, 15, 34		0
93	A bibliometric review of cryptocurrencies: how have they grown?. **2022**, 8, 2		2
92	Forecasting macroeconomic effects of stablecoin adoption: A Bayesian approach. *Economic Modelling*, **2022**, 109, 105792	3.4	1
91	Explainable Digital Currency Candlestick Pattern AI Learner. **2022**,		0
90	IS THE CRYPTOCURRENCY POLICY UNCERTAINTY A DETERMINANT OF BITCOIN PRICE?.		
89	Cryptocurrencies hashrate and electricity consumption: evidence from mining activities. **2022**, ahead-of-print, 524		1
88	Dissecting the stock to flow model for Bitcoin. **2022**, ahead-of-print, 506		
87	The diversification benefits of cryptocurrency asset categories and estimation risk: pre and post Covid-19. 1-26		1
86	Evidence for round number effects in cryptocurrencies prices. **2022**, 102811		1
85	Testing for asymmetric non-linear short- and long-run relationships between crypto-currencies and stock markets. 1		1
84	Do economic crises cause trading in Bitcoin?. **2022**, ahead-of-print,		1
83	Forecasting Bitcoin returns with long short-term memory networks and wavelet decomposition: A comparison of several market determinants. **2022**, 121, 108707		0
82	Exchange Rate Forecasting Based on Combined Fuzzification Strategy and Advanced Optimization Algorithm. **2021**, 9, 2204		0
81	Predicting bitcoin price movements using sentiment analysis: a machine learning approach. **2021**, 39, 347		2
80	The Effect of Coronavirus Pandemic and Recognition on Bitcoin with Precious Metal Prices: A Causality Analysis. 2229-2250		

79	On extreme value theory in the presence of technical trend: pre and post Covid-19 analysis of cryptocurrency markets. **2021**, ahead-of-print,	0
78	Out-of-sample forecasting of cryptocurrency returns: A comprehensive comparison of predictors and algorithms. **2022**, 127379	0
77	The Price and Cost of Bitcoin. **2022**,	0
76	Return□Volume Nexus in Financial Markets: A Survey of Research.	
75	Do news headlines matter in the cryptocurrency market?. 1-17	0
74	On the dynamic return and volatility connectedness of cryptocurrency, crude oil, clean energy, and stock markets: a time-varying analysis.. **2022**, 1	2
73	Stock returns, trading volume, and volatility: The case of African stock markets. **2022**, 82, 102176	0
72	Total and Net-Directional Connectedness of Cryptocurrencies During the Pre- and Post-COVID-19 Pandemic.	0
71	Determinants of load capacity factor in South Korea: does structural change matter?. **2022**,	0
70	The Predictive Power of a Twitter User□s Profile on Cryptocurrency Popularity. **2022**, 6, 59	1
69	Contagion effect of cryptocurrency on the securities market: a study of Bitcoin volatility using diagonal BEKK and DCC GARCH models. **2022**, 2,	1
68	Can Bitcoin be Trusted? Quantifying the Economic Value of Blockchain Transactions. **2022**, 101577	0
67	Short-run and long-run determinants of bitcoin returns: transnational evidence. **2022**, ahead-of-print,	1
66	B□TCO□N ELEKTR□K T□KET□M□□LE F□YATI VE HACM□ARASINDAK□NEDENSELL□K □L□ŞK□S□N□N ANAL□Z□	
65	Risk substitution in cryptocurrencies: Evidence from BRICS announcements. **2022**, 100938	0
64	Intraday return predictability in the cryptocurrency markets: Momentum, reversal, or both. **2022**, 62, 101733	2
63	Robust drivers of Bitcoin price movements: An extreme bounds analysis. **2022**, 62, 101728	0
62	Fundamental and Speculative Components of the Cryptocurrency Pricing Dynamics.	

61	Factors Impacting on Bitcoin Returns in the Top Three COVID-19 Infected Countries. **2022**,	0
60	Causal Linkages Among Cryptocurrency and Emerging Market Indices: An Empirical Investigation. 097226292211056	
59	The relationship between trading volume, volatility and returns of Non-Fungible Tokens: evidence from a quantile approach. **2022**, 103175	5
58	Examining the Maturity of Bitcoin Price through a Catastrophic Event: The Case of Structural Break Analysis During the COVID-19 Pandemic. **2022**, 103165	0
57	Cryptocurrency Forecasting: More Evidence of the Meese-Rogoff Puzzle. **2022**, 10, 2338	1
56	The tail dependence structure between return and trading volume: an investigation on the Bitcoin market. 1-13	
55	Aggregate Investor Attention and Bitcoin Return: The Long Short-term Memory Networks Perspective. **2022**, 49, 103143	1
54	CRYPTOCURRENCY, PROFITABILITY, AND TWEETER: A MGARCH FRAMEWORK.	
53	Investors' Sentiments and the dynamic connectedness between Cryptocurrency and Precious Metals markets. **2022**,	0
52	Bitcoin as a Safe-Haven Asset and a Medium of Exchange. **2022**, 11, 415	1
51	Trading Cryptocurrencies Using Algorithmic Average True Range Systems.	
50	Speculative bubbles and herding in cryptocurrencies. **2022**, 8,	2
49	Loaded for bear: Bitcoin private wallets, exchange reserves and prices. **2022**, 144, 106622	1
48	Forecasting cryptocurrencies prices using data driven level set fuzzy models. **2022**, 210, 118387	1
47	Dynamic dependence and predictability between volume and return of Non-Fungible Tokens (NFTs): The roles of market factors and geopolitical risks. **2022**, 50, 103188	3
46	The connectedness and risk spillovers between bitcoin spot and futures markets: evidence from intraday data.	0
45	Comparative response of global energy firm stocks to uncertainties from the crude oil market, stock market, and economic policy. **2022**, 79, 103004	1
44	Blockchain and New Digital Technologies: Explaining the Bitcoin Volatility with a Generalized Autoregressive Conditional Heteroskedasticity Model. **2022**, 167-180	0

43	Bitcoin Price Forecasting Through Crypto Market Variables: Quantile Regression and Machine Learning Approaches. **2023**, 253-271	0
42	Numerical implementation of a mathematical model (SEIRD) based on data from the spread of the fifth wave of COVID-19 in Russia and regions. **2022**, 103-118	0
41	Crypto market dynamics in stressful conditions. 1-33	0
40	Are cryptocurrencies homogeneous?.	0
39	Who buys Bitcoin? The cultural determinants of Bitcoin activity. **2022**, 102385	0
38	The Impact of Macro Regulatory on Cryptocurrency Fluctuation: Evidence from China and the US. 28, 248-255	0
37	Past, present, and future of the application of machine learning in cryptocurrency research. **2022**, 101799	1
36	Does investor sentiment predict bitcoin return and volatility? A quantile regression approach. **2022**, 84, 102383	0
35	Prediction of Bitcoin Price Based on LSTM. **2022**,	0
34	Potential Market-Predictive Features Based Bitcoin Price Prediction Using Machine Learning Algorithms. **2022**, 233-245	0
33	Uncertainty and Risk in the Cryptocurrency Market. **2022**, 15, 532	2
32	Which factors drive Bitcoin volatility: macroeconomic, technical, or both?.	1
31	Bitcoin daily price prediction through understanding blockchain transaction pattern with machine learning methods. **2023**, 45,	0
30	How do Economic policy uncertainty and geopolitical risk drive Bitcoin volatility?. **2022**, 101809	0
29	Cross Cryptocurrency Relationship Mining for Bitcoin Price Prediction. **2022**, 237-250	0
28	Long memory in the high frequency cryptocurrency markets using fractal connectivity analysis: The impact of COVID-19. **2023**, 64, 101821	2
27	How well do investor sentiment and ensemble learning predict Bitcoin prices?. **2023**, 64, 101836	0
26	Forecasting Ethereum Price by Tuned Long Short-Term Memory Model. **2022**,	0

25	Bitcoin Price Forecasting and Trading: Data Analytics Approaches. **2022**, 11, 4088	1
24	Incorporating Sentiment and Temporal Information for Bitcoin Price Prediction. 34, 784-793	0
23	Market efficiency of the cryptocurrencies: Some new evidence based on price�olume relationship.	0
22	On the Risk Spillover from Bitcoin to Altcoins: The Fear of Missing Out and Pump-and-Dump Scheme Effects. **2023**, 16, 41	0
21	Forecasting Bitcoin Futures: A Lasso-BMA Two-Step Predictor Selection for Investment and Hedging Strategies. **2023**, 13, 215824402311516	0
20	An analysis of the return�olume relationship in decentralised finance (DeFi). **2023**, 85, 236-254	0
19	Intraday trading of cryptocurrencies using polynomial auto regression. **2023**, 8, 9782-9794	0
18	Return�olume nexus in financial markets: A survey of research. **2023**, 65, 101910	0
17	Predictability of risk appetite in Turkey: Local versus global factors. **2023**, 55, 101018	0
16	The impact of expected and unexpected events on Bitcoin price development: Introduction of futures market and COVID-19. **2023**, 54, 103768	0
15	Penalized leads-and-lags cointegrating regression: a simulation study and two empirical applications.	0
14	Exploring the dynamic connectedness among energy transition and its drivers: Understanding the moderating role of global geopolitical risk. **2023**, 119, 106570	0
13	Bitcoin Price Prediction and NFT Generator Based on Sentiment Analysis.	0
12	What caused what? The Israeli Shekel and cryptocurrencies. **2023**, 29, 377-384	0
11	Quantifying the asymmetric and dependence structure between financial inclusion and energy efficiency: evidence from quantile methods. **2023**, 16,	0
10	Fundamental and speculative components of the cryptocurrency pricing dynamics. **2023**, 9,	0
9	On the dynamic relationship between transaction volume and returns: evidence from the cryptocurrency market.	0
8	KR�PTO PARA P�YASASINDA VOLAT� DAVRANI�ARIN AS�METR� STOKAST� VOLAT��E MODEL��E TEST�	0

7	Hedging effectiveness of cryptocurrencies in the European stock market. **2023**, 84, 101757	0
6	A wavelet analysis of dynamic connectedness between geopolitical risk and renewable energy volatility during the COVID-19 pandemic and Ukraine-Russia conflicts.	0
5	Relation Between Bitcoin and Its Forks: An Empirical Investigation. **2023**, 49, 249-261	0
4	Could volatile cryptocurrency stimulate systemic risks in the energy sector? Evidence from novel connectedness models. **2023**, 14,	0
3	Flip the Coin: Heads, Tails or Cryptocurrencies?. **2023**, 70, 1-18	0
2	Dynamic effect of Bitcoin, fintech and artificial intelligence stocks on eco-friendly assets, Islamic stocks and conventional financial markets: Another look using quantile-based approaches. **2023**, 192, 122566	0
1	Interactions Between Investors Fear and Greed Sentiment and Bitcoin Prices. **2023**, 101924	0