

Is oil price risk systemic to sectoral equity markets of a
from a dependence-switching copula delta CoVaR approach

Annals of Operations Research

315, 429-461

DOI: [10.1007/s10479-021-04218-6](https://doi.org/10.1007/s10479-021-04218-6)

Citation Report

#	ARTICLE	IF	CITATIONS
1	Tail risk connectedness in clean energy and oil financial market. <i>Annals of Operations Research</i> , 2024, 334, 575-599.	2.6	6
2	Downside and upside risk spillovers from commercial banks into China's financial system: a new copula quantile regression-based CoVaR model. <i>Economic Research-Ekonomska Istrazivanja</i> , 2023, 36, .	2.6	5
3	Dynamic time-frequency connectedness and risk spillover between geopolitical risks and natural resources. <i>Resources Policy</i> , 2023, 82, 103554.	4.2	15