

# Rangan

## List of Publications by Year in descending order

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Version: 2024-02-01

406  
papers

9,606  
citations

66343

42  
h-index

82547

72  
g-index

413  
all docs

413  
docs citations

413  
times ranked

3005  
citing authors

#	ARTICLE	IF	CITATIONS
1	Return connectedness across asset classes around the COVID-19 outbreak. <i>International Review of Financial Analysis</i> , 2021, 73, 101646.	6.6	321
2	Has oil price predicted stock returns for over a century?. <i>Energy Economics</i> , 2015, 48, 18-23.	12.1	285
3	The role of news-based uncertainty indices in predicting oil markets: a hybrid nonparametric quantile causality method. <i>Empirical Economics</i> , 2017, 53, 879-889.	3.0	214
4	On the transmission mechanism of country-specific and international economic uncertainty spillovers: Evidence from a TVP-VAR connectedness decomposition approach. <i>Economics Letters</i> , 2018, 171, 63-71.	1.9	213
5	Dynamic connectedness of uncertainty across developed economies: A time-varying approach. <i>Economics Letters</i> , 2018, 166, 63-75.	1.9	210
6	Geopolitical risks and stock market dynamics of the BRICS. <i>Economic Systems</i> , 2018, 42, 295-306.	2.2	204
7	Spillovers between Bitcoin and other assets during bear and bull markets. <i>Applied Economics</i> , 2018, 50, 5935-5949.	2.2	189
8	The Causal Relationship Between Economic Policy Uncertainty and Stock Returns in China and India: Evidence from a Bootstrap Rolling Window Approach. <i>Emerging Markets Finance and Trade</i> , 2016, 52, 674-689.	3.1	155
9	Does Economic Policy Uncertainty Predict Exchange Rate Returns and Volatility? Evidence from a Nonparametric Causality-in-Quantiles Test. <i>Open Economies Review</i> , 2016, 27, 229-250.	1.6	145
10	Oil prices and financial stress: A volatility spillover analysis. <i>Energy Policy</i> , 2015, 82, 278-288.	8.8	138
11	Oil price volatility and economic growth: Evidence from advanced economies using more than a century's data. <i>Applied Energy</i> , 2019, 233-234, 612-621.	10.1	137
12	Regime switching model of US crude oil and stock market prices: 1859 to 2013. <i>Energy Economics</i> , 2015, 49, 317-327.	12.1	121
13	Time-Varying Impact of Geopolitical Risks on Oil Prices. <i>Defence and Peace Economics</i> , 2020, 31, 692-706.	1.9	115
14	Volatility spillovers across global asset classes: Evidence from time and frequency domains. <i>Quarterly Review of Economics and Finance</i> , 2018, 70, 194-202.	2.7	108
15	Forecasting volatility and co-volatility of crude oil and gold futures: Effects of leverage, jumps, spillovers, and geopolitical risks. <i>International Journal of Forecasting</i> , 2020, 36, 933-948.	6.5	101
16	Modelling long memory volatility in the Bitcoin market: Evidence of persistence and structural breaks. <i>International Journal of Finance and Economics</i> , 2019, 24, 412-426.	3.5	99
17	Does the source of oil price shocks matter for South African stock returns? A structural VAR approach. <i>Energy Economics</i> , 2013, 40, 825-831.	12.1	97
18	Forecasting realized oil-price volatility: The role of financial stress and asymmetric loss. <i>Journal of International Money and Finance</i> , 2020, 104, 102137.	2.5	97

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19	Oil price forecastability and economic uncertainty. <i>Economics Letters</i> , 2015, 132, 125-128.	1.9	93
20	Infectious Diseases, Market Uncertainty and Oil Market Volatility. <i>Energies</i> , 2020, 13, 4090.	3.1	88
21	Forecasting crude oil price volatility and value-at-risk: Evidence from historical and recent data. <i>Energy Economics</i> , 2016, 56, 117-133.	12.1	84
22	Forecasting the U.S. real house price index. <i>Economic Modelling</i> , 2015, 45, 259-267.	3.8	83
23	Geopolitical Risks and Movements in Islamic Bond and Equity Markets: A Note. <i>Defence and Peace Economics</i> , 2019, 30, 367-379.	1.9	82
24	Infectious disease-related uncertainty and the safe-haven characteristic of US treasury securities. <i>International Review of Economics and Finance</i> , 2021, 71, 289-298.	4.5	81
25	Temporal causality between house prices and output in the US: A bootstrap rolling-window approach. <i>North American Journal of Economics and Finance</i> , 2015, 33, 55-73.	3.5	77
26	Does global fear predict fear in BRICS stock markets? Evidence from a Bayesian Graphical Structural VAR model. <i>Emerging Markets Review</i> , 2018, 34, 124-142.	4.4	76
27	Common business cycles and volatilities in US states and MSAs: The role of economic uncertainty. <i>Journal of Macroeconomics</i> , 2018, 57, 317-337.	1.3	76
28	Impact of US uncertainties on emerging and mature markets: Evidence from a quantile-vector autoregressive approach. <i>Journal of International Financial Markets, Institutions and Money</i> , 2017, 48, 178-191.	4.2	75
29	The Time-Series Properties of House Prices: A Case Study of the Southern California Market. <i>Journal of Real Estate Finance and Economics</i> , 2012, 44, 339-361.	1.5	74
30	Forecasting realized gold volatility: Is there a role of geopolitical risks?. <i>Finance Research Letters</i> , 2020, 35, 101280.	6.7	74
31	Geopolitical Risks, Returns, and Volatility in Emerging Stock Markets: Evidence from a Panel GARCH Model. <i>Emerging Markets Finance and Trade</i> , 2019, 55, 1841-1856.	3.1	65
32	“Ripple effects” and forecasting home prices in Los Angeles, Las Vegas, and Phoenix. <i>Annals of Regional Science</i> , 2012, 48, 763-782.	2.1	64
33	Time-varying rare disaster risks, oil returns and volatility. <i>Energy Economics</i> , 2018, 75, 239-248.	12.1	64
34	Oil price uncertainty and manufacturing production. <i>Energy Economics</i> , 2014, 43, 41-47.	12.1	63
35	Dynamic Co-movements between Economic Policy Uncertainty and Housing Market Returns. <i>Journal of Real Estate Portfolio Management</i> , 2015, 21, 53-60.	0.9	60
36	Terror attacks and stock-market fluctuations: evidence based on a nonparametric causality-in-quantiles test for the G7 countries. <i>European Journal of Finance</i> , 2018, 24, 333-346.	3.1	58

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37	Oil shocks and stock market volatility of the BRICS: A GARCH-MIDAS approach. <i>Global Finance Journal</i> , 2021, 48, 100546.	5.1	57
38	The role of economic and financial uncertainties in predicting commodity futures returns and volatility: Evidence from a nonparametric causality-in-quantiles test. <i>Journal of Multinational Financial Management</i> , 2018, 45, 52-71.	2.3	56
39	Forecasting oil and stock returns with a Qual VAR using over 150 years off data. <i>Energy Economics</i> , 2017, 62, 181-186.	12.1	54
40	COVID-19 Pandemic and Investor Herding in International Stock Markets. <i>Risks</i> , 2021, 9, 168.	2.4	54
41	Geopolitical risks and the predictability of regional oil returns and volatility. <i>OPEC Energy Review</i> , 2019, 43, 342-361.	1.9	50
42	Time-varying linkages between tourism receipts and economic growth in South Africa. <i>Applied Economics</i> , 2014, 46, 4381-4398.	2.2	48
43	Stock market efficiency analysis using long spans of Data: A multifractal detrended fluctuation approach. <i>Finance Research Letters</i> , 2019, 28, 398-411.	6.7	47
44	Time-varying causality between research output and economic growth in US. <i>Scientometrics</i> , 2014, 100, 203-216.	3.0	46
45	Forecasting the price of gold. <i>Applied Economics</i> , 2015, 47, 4141-4152.	2.2	46
46	Forecasting the volatility of the Dow Jones Islamic Stock Market Index: Long memory vs. regime switching. <i>International Review of Economics and Finance</i> , 2016, 45, 559-571.	4.5	45
47	Research output and economic growth in G7 countries: new evidence from asymmetric panel causality testing. <i>Applied Economics</i> , 2016, 48, 2301-2308.	2.2	45
48	The impact of US uncertainty on the Euro area in good and bad times: evidence from a quantile structural vector autoregressive model. <i>Empirica</i> , 2019, 46, 353-368.	1.8	45
49	Spillovers across macroeconomic, financial and real estate uncertainties: A time-varying approach. <i>Structural Change and Economic Dynamics</i> , 2020, 52, 167-173.	4.5	45
50	Tax evasion, financial development and inflation: Theory and empirical evidence. <i>Journal of Banking and Finance</i> , 2014, 41, 194-208.	2.9	44
51	Economic Policy Uncertainty, U.S. Real Housing Returns and Their Volatility: A Nonparametric Approach. <i>Journal of Real Estate Research</i> , 2017, 39, 493-514.	0.7	44
52	Does partisan conflict predict a reduction in US stock market (realized) volatility? Evidence from a quantile-on-quantile regression model. <i>North American Journal of Economics and Finance</i> , 2018, 43, 87-96.	3.5	43
53	Common cycles and common trends in the stock and oil markets: Evidence from more than 150 years of data. <i>Energy Economics</i> , 2017, 61, 72-86.	12.1	42
54	The effect of global crises on stock market correlations: Evidence from scalar regressions via functional data analysis. <i>Structural Change and Economic Dynamics</i> , 2019, 50, 132-147.	4.5	42

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55	Modelling the volatility of the Dow Jones Islamic Market World Index using a fractionally integrated time-varying GARCH (FITVGARCH) model. <i>Applied Financial Economics</i> , 2014, 24, 993-1004.	0.5	40
56	The role of economic uncertainty in forecasting exchange rate returns and realized volatility: Evidence from quantile predictive regressions. <i>Journal of Forecasting</i> , 2018, 37, 705-719.	2.8	40
57	The Impact of Oil Price on South African GDP Growth: A Bayesian Markov Switching VAR Analysis. <i>African Development Review</i> , 2017, 29, 319-336.	2.9	39
58	Forecasting macroeconomic variables in a small open economy: a comparison between small and large scale models. <i>Journal of Forecasting</i> , 2010, 29, 168-185.	2.8	38
59	Causal effects of the United States and Japan on Pacific-Rim stock markets: nonparametric quantile causality approach. <i>Applied Economics</i> , 2018, 50, 5712-5727.	2.2	38
60	Moments-based spillovers across gold and oil markets. <i>Energy Economics</i> , 2020, 89, 104799.	12.1	38
61	Movements in international bond markets: The role of oil prices. <i>International Review of Economics and Finance</i> , 2020, 68, 47-58.	4.5	38
62	Macroeconomic Variables and South African Stock Return Predictability. <i>Economic Modelling</i> , 2013, 30, 612-622.	3.8	37
63	The impacts of structural oil shocks on macroeconomic uncertainty: Evidence from a large panel of 45 countries. <i>Energy Economics</i> , 2020, 91, 104940.	12.1	37
64	Causality between research output and economic growth in BRICS. <i>Quality and Quantity</i> , 2015, 49, 167-176.	3.7	36
65	Forecasting aggregate retail sales: The case of South Africa. <i>International Journal of Production Economics</i> , 2015, 160, 66-79.	8.9	36
66	Geopolitical risks and historical exchange rate volatility of the BRICS. <i>International Review of Economics and Finance</i> , 2022, 77, 179-190.	4.5	35
67	Asymmetric causality between military expenditures and economic growth in top six defense spenders. <i>Quality and Quantity</i> , 2018, 52, 1193-1207.	3.7	34
68	Global crises and gold as a safe haven: Evidence from over seven and a half centuries of data. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 540, 123093.	2.6	34
69	The role of global economic conditions in forecasting gold market volatility: Evidence from a GARCH-MIDAS approach. <i>Research in International Business and Finance</i> , 2020, 54, 101308.	5.9	34
70	Trade uncertainties and the hedging abilities of Bitcoin. <i>Economic Notes</i> , 2020, 49, e12173.	0.4	34
71	A SMALL-SCALE DSGE MODEL FOR FORECASTING THE SOUTH AFRICAN ECONOMY. <i>South African Journal of Economics</i> , 2007, 75, 179-193.	2.2	33
72	The Role of Asset Prices in Forecasting Inflation and Output in South Africa. <i>Journal of Emerging Market Finance</i> , 2013, 12, 239-291.	1.0	33

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73	Does Geopolitical Risks Predict Stock Returns and Volatility of Leading Defense Companies? Evidence from a Nonparametric Approach. Defence and Peace Economics, 0, , 1-13.	1.9	33
74	Do terror attacks predict gold returns? Evidence from a quantile-predictive-regression approach. Quarterly Review of Economics and Finance, 2017, 65, 276-284.	2.7	33
75	The international REITs time-varying response to the U.S. monetary policy and macroeconomic surprises. North American Journal of Economics and Finance, 2017, 42, 640-653.	3.5	33
76	The relationship between the inflation rate and inequality across U.S. states: a semiparametric approach. Quality and Quantity, 2018, 52, 2413-2425.	3.7	33
77	PREDICTING STOCK RETURNS AND VOLATILITY WITH INVESTOR SENTIMENT INDICES: A RECONSIDERATION USING A NONPARAMETRIC CAUSALITY-IN-QUANTILES TEST. Bulletin of Economic Research, 2018, 70, 74-87.	1.1	33
78	Time-varying risk aversion and realized gold volatility. North American Journal of Economics and Finance, 2019, 50, 101048.	3.5	33
79	South African stock return predictability in the context data mining: The role of financial variables and international stock returns. Economic Modelling, 2012, 29, 908-916.	3.8	32
80	The Role of Economic Policy Uncertainty in Predicting U.S. Recessions: A Mixed-frequency Markov-switching Vector Autoregressive Approach. Economics, 2016, 10, .	0.6	32
81	Do Sustainable Stocks Offer Diversification Benefits for Conventional Portfolios? An Empirical Analysis of Risk Spillovers and Dynamic Correlations. Sustainability, 2017, 9, 1799.	3.2	32
82	Tax evasion and financial repression. Journal of Economics and Business, 2008, 60, 517-535.	2.7	31
83	Predicting Downturns in the US Housing Market: A Bayesian Approach. Journal of Real Estate Finance and Economics, 2010, 41, 294-319.	1.5	31
84	Testing for persistence in housing price-to-income and price-to-rent ratios in 16 OECD countries. Applied Economics, 2014, 46, 2127-2138.	2.2	31
85	Convergence of greenhouse gas emissions among G7 countries. Applied Economics, 2015, 47, 6543-6552.	2.2	31
86	The impact of US uncertainty shocks on a panel of advanced and emerging market economies. Journal of International Trade and Economic Development, 2020, 29, 711-721.	2.3	31
87	Forecasting Realized Volatility of Bitcoin: The Role of the Trade War. Computational Economics, 2021, 57, 29-53.	2.6	31
88	Housing and the Great Depression. Applied Economics, 2014, 46, 2966-2981.	2.2	30
89	Real estate returns predictability revisited: novel evidence from the US REITs market. Empirical Economics, 2016, 51, 1165-1190.	3.0	30
90	Asymmetric dynamics of insurance premium: the impacts of output and economic policy uncertainty. Empirical Economics, 2019, 57, 1959-1978.	3.0	30

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91	The Impact of Jumps and Leverage in Forecasting the Co-Volatility of Oil and Gold Futures. <i>Energies</i> , 2019, 12, 3379.	3.1	30
92	The predictive power of oil price shocks on realized volatility of oil: A note. <i>Resources Policy</i> , 2020, 69, 101856.	9.6	30
93	Oil price uncertainty and movements in the US government bond risk premia. <i>North American Journal of Economics and Finance</i> , 2020, 52, 101147.	3.5	30
94	El Niño and forecastability of oil-price realized volatility. <i>Theoretical and Applied Climatology</i> , 2021, 144, 1173-1180.	2.8	30
95	The effect of monetary policy on house price inflation. <i>Journal of Economic Studies</i> , 2010, 37, 616-626.	1.9	29
96	Government Effectiveness and the COVID-19 Pandemic. <i>Sustainability</i> , 2021, 13, 3042.	3.2	29
97	Mixed-frequency forecasting of crude oil volatility based on the information content of global economic conditions. <i>Journal of Forecasting</i> , 2022, 41, 134-157.	2.8	29
98	A BVAR MODEL FOR THE SOUTH AFRICAN ECONOMY. <i>South African Journal of Economics</i> , 2006, 74, 391-409.	2.2	28
99	The Impact of House Prices on Consumption in South Africa: Evidence from Provincial-Level Panel VARs. <i>Housing Studies</i> , 2013, 28, 1133-1154.	2.4	28
100	Do commodity investors herd? Evidence from a time-varying stochastic volatility model. <i>Resources Policy</i> , 2015, 46, 281-287.	9.6	28
101	Time-varying impact of uncertainty shocks on the US housing market. <i>Economics Letters</i> , 2019, 180, 15-20.	1.9	28
102	Forecasting power of infectious diseases-related uncertainty for gold realized variance. <i>Finance Research Letters</i> , 2021, 42, 101936.	6.7	28
103	A non-linear approach for predicting stock returns and volatility with the use of investor sentiment indices. <i>Applied Economics</i> , 2016, 48, 2895-2898.	2.2	27
104	Equity Return Dispersion and Stock Market Volatility: Evidence from Multivariate Linear and Nonlinear Causality Tests. <i>Sustainability</i> , 2019, 11, 351.	3.2	27
105	Oil Price and Exchange Rate Behaviour of the BRICS. <i>Emerging Markets Finance and Trade</i> , 2021, 57, 2042-2051.	3.1	27
106	Global financial cycle and the predictability of oil market volatility: Evidence from a GARCH-MIDAS model. <i>Energy Economics</i> , 2022, 108, 105934.	12.1	27
107	MONETARY POLICY AND HOUSING SECTOR DYNAMICS IN A LARGE-SCALE BAYESIAN VECTOR AUTOREGRESSIVE MODEL / PINIGÄ <sup>2</sup> POLITIKA IR BÄ <sup>3</sup> STO SEKTORIAUS DINAMIKA TAIKANT PLATAUS MASTO BAJESO VEKTORINÄ <sup>®</sup> AUTOREGRESINÄ <sup>®</sup> MODELÄ <sup>®</sup> . <i>International Journal of Strategic Property Management</i> , 2012, 16, 1-20.	1.8	26
108	A DSGE-VAR model for forecasting key South African macroeconomic variables. <i>Economic Modelling</i> , 2013, 33, 19-33.	3.8	26

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109	The out-of-sample forecasting performance of nonlinear models of regional housing prices in the US. <i>Applied Economics</i> , 2015, 47, 2259-2277.	2.2	26
110	Time-Varying Effects of Housing and Stock Returns on U.S. Consumption. <i>Journal of Real Estate Finance and Economics</i> , 2015, 50, 339-354.	1.5	26
111	Long memory, economic policy uncertainty and forecasting US inflation: a Bayesian VARFIMA approach. <i>Applied Economics</i> , 2017, 49, 1047-1054.	2.2	26
112	Causal relationships between economic policy uncertainty and housing market returns in China and India: evidence from linear and nonlinear panel and time series models. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2018, 22, .	0.3	26
113	On the predictability of stock market bubbles: evidence from LPPLS confidence multi-scale indicators. <i>Quantitative Finance</i> , 2019, 19, 843-858.	1.7	26
114	Military expenditure, economic growth and structural instability: a case study of South Africa. <i>Defence and Peace Economics</i> , 2014, 25, 619-633.	1.9	25
115	Causal Relationship between Asset Prices and Output in the United States: Evidence from the State-Level Panel Granger Causality Test. <i>Regional Studies</i> , 2016, 50, 1728-1741.	4.4	25
116	Persistence, Mean-Reversion and Non-linearities in $\text{CO}_2$ Emissions: Evidence from the BRICS and G7 Countries. <i>Environmental and Resource Economics</i> , 2017, 67, 869-883.	3.2	25
117	Jumps in Geopolitical Risk and the Cryptocurrency Market: The Singularity of Bitcoin. <i>Defence and Peace Economics</i> , 2022, 33, 150-161.	1.9	25
118	The depreciation of the pound post-Brexit: Could it have been predicted?. <i>Finance Research Letters</i> , 2017, 21, 206-213.	6.7	24
119	Nonlinear contagion between stock and real estate markets: International evidence from a local Gaussian correlation approach. <i>International Journal of Finance and Economics</i> , 2022, 27, 2089-2109.	3.5	24
120	FORECASTING THE SOUTH AFRICAN ECONOMY WITH VARs AND VECMs. <i>South African Journal of Economics</i> , 2006, 74, 611-628.	2.2	23
121	A New Keynesian DSGE model for forecasting the South African economy. <i>Journal of Forecasting</i> , 2009, 28, 387-404.	2.8	23
122	Testing the asymmetric effects of financial conditions in South Africa: A nonlinear vector autoregression approach. <i>Journal of International Financial Markets, Institutions and Money</i> , 2016, 43, 30-43.	4.2	23
123	On international uncertainty links: BART-based empirical evidence for Canada. <i>Economics Letters</i> , 2016, 143, 24-27.	1.9	23
124	Do leading indicators forecast U.S. recessions? A nonlinear re-evaluation using historical data. <i>International Finance</i> , 2017, 20, 289-316.	1.6	23
125	Oil Price and Consumer Price Nexus in South Africa Revisited: A Novel Asymmetric Causality Approach. <i>Energy Exploration and Exploitation</i> , 2015, 33, 63-73.	2.3	22
126	International stock return predictability: Is the role of U.S. time-varying?. <i>Empirica</i> , 2017, 44, 121-146.	1.8	22



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127	Greek economic policy uncertainty: Does it matter for Europe? Evidence from a dynamic connectedness decomposition approach. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 535, 122280.	2.6	22
128	The impact of oil shocks on the South African economy. <i>Energy Sources, Part B: Economics, Planning and Policy</i> , 2016, 11, 739-745.	3.4	21
129	Dynamic Comovements Between Housing and Oil Markets in the US over 1859 to 2013: a Note. <i>Atlantic Economic Journal</i> , 2016, 44, 377-386.	0.5	21
130	Time-varying predictability of oil market movements over a century of data: The role of US financial stress. <i>North American Journal of Economics and Finance</i> , 2019, 50, 100994.	3.5	21
131	On the Dynamics of International Real-Estate-Investment Trust-Propagation Mechanisms: Evidence from Time-Varying Return and Volatility Connectedness Measures. <i>Entropy</i> , 2021, 23, 1048.	2.2	21
132	The Impact of Unconventional Monetary Policy Shocks in the U.S. on Emerging Market REITs. <i>Journal of Real Estate Literature</i> , 2018, 26, 175-188.	0.7	21
133	Can the Sharia-based Islamic stock market returns be forecasted using large number of predictors and models?. <i>Applied Financial Economics</i> , 2014, 24, 1147-1157.	0.5	20
134	Evolution of the Monetary Transmission Mechanism in the US: the Role of Asset Returns. <i>Journal of Real Estate Finance and Economics</i> , 2016, 52, 226-243.	1.5	20
135	Forecasting US GNP growth: The role of uncertainty. <i>Journal of Forecasting</i> , 2018, 37, 541-559.	2.8	20
136	Causality Between Per Capita Real GDP and Income Inequality in the U.S.: Evidence from a Wavelet Analysis. <i>Social Indicators Research</i> , 2018, 135, 269-289.	2.7	20
137	Oil speculation and herding behavior in emerging stock markets. <i>Journal of Economics and Finance</i> , 2019, 43, 44-56.	1.8	20
138	Investor Happiness and Predictability of the Realized Volatility of Oil Price. <i>Sustainability</i> , 2020, 12, 4309.	3.2	20
139	Forecasting oil and gold volatilities with sentiment indicators under structural breaks. <i>Energy Economics</i> , 2022, 105, 105751.	12.1	20
140	Predicting BRICS stock returns using ARFIMA models. <i>Applied Financial Economics</i> , 2014, 24, 1159-1166.	0.5	19
141	Impact of macroeconomic news surprises and uncertainty for major economies on returns and volatility of oil futures. <i>International Economics</i> , 2018, 156, 247-253.	3.1	19
142	The role of time-varying rare disaster risks in predicting bond returns and volatility. <i>Review of Financial Economics</i> , 2019, 37, 327-340.	1.1	19
143	Geopolitical risks and recessions in a panel of advanced economies: evidence from over a century of data. <i>Applied Economics Letters</i> , 2019, 26, 1317-1321.	1.8	19
144	Exchange rate returns and volatility: the role of time-varying rare disaster risks. <i>European Journal of Finance</i> , 2019, 25, 190-203.	3.1	19

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145	The predictability of stock market volatility in emerging economies: Relative roles of local, regional, and global business cycles. <i>Journal of Forecasting</i> , 2020, 39, 957-965.	2.8	19
146	High-Frequency Volatility Forecasting of US Housing Markets. <i>Journal of Real Estate Finance and Economics</i> , 2021, 62, 283-317.	1.5	19
147	Is Economic Policy Uncertainty Related to Suicide Rates? Evidence from the United States. <i>Social Indicators Research</i> , 2017, 133, 543-560.	2.7	18
148	The effect of gold market speculation on REIT returns in South Africa: a behavioral perspective. <i>Journal of Economics and Finance</i> , 2017, 41, 774-793.	1.8	18
149	Macroeconomic Shocks and Changing Dynamics of the U.S. REITs Sector. <i>Sustainability</i> , 2019, 11, 2776.	3.2	18
150	The predictive value of inequality measures for stock returns: An analysis of long-span UK data using quantile random forests. <i>Finance Research Letters</i> , 2019, 29, 315-322.	6.7	18
151	THE LONG-RUN RELATIONSHIP BETWEEN HOUSE PRICES AND INFLATION IN SOUTH AFRICA: AN ARDL APPROACH. <i>International Journal of Strategic Property Management</i> , 2013, 17, 188-198.	1.8	17
152	Volatility transmission between Islamic and conventional equity markets: evidence from causality-in-variance test. <i>Applied Economics</i> , 0, , 1-16.	2.2	17
153	Do sunspot numbers cause global temperatures? Evidence from a frequency domain causality test. <i>Applied Economics</i> , 2015, 47, 798-808.	2.2	17
154	The causal relationship between natural gas consumption and economic growth: evidence from the G7 countries. <i>Applied Economics Letters</i> , 2016, 23, 38-46.	1.8	17
155	Timeâ€“frequency relationship between US output with commodity and asset prices. <i>Applied Economics</i> , 2016, 48, 227-242.	2.2	17
156	On exchange-rate movements and gold-price fluctuations: evidence for gold-producing countries from a nonparametric causality-in-quantiles test. <i>International Economics and Economic Policy</i> , 2017, 14, 691-700.	2.3	17
157	OPEC news and predictability of oil futures returns and volatility: Evidence from a nonparametric causality-in-quantiles approach. <i>North American Journal of Economics and Finance</i> , 2018, 45, 206-214.	3.5	17
158	Dynamic Relationship Between Oil Price And Inflation In South Africa. <i>Journal of Developing Areas</i> , 2018, 52, 73-93.	0.4	17
159	Forecasting (downside and upside) realized exchange-rate volatility: Is there a role for realized skewness and kurtosis?. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 532, 121867.	2.6	17
160	The Impact of Oil Shocks in a Small Open Economy New-Keynesian Dynamic Stochastic General Equilibrium Model for an Oil-Importing Country: The Case of South Africa. <i>Emerging Markets Finance and Trade</i> , 2019, 55, 1593-1618.	3.1	17
161	US Fiscal Policy and Asset Prices: The Role of Partisan Conflict. <i>International Review of Finance</i> , 2019, 19, 851-862.	1.9	17
162	The effect of oil uncertainty shock on real GDP of 33 countries: a global VAR approach. <i>Applied Economics Letters</i> , 2023, 30, 269-274.	1.8	17

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