Rangan

List of Publications by Year
in descending order

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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	<scp>Timeâ€varying</scp> causality between bond and oil markets of the United States: Evidence from over one and half centuries of data. International Journal of Finance and Economics, 2023, 28, 2239-2247.	3.5	6
2	Investor Sentiment and (Anti) Herding in the Currency Market: Evidence from Twitter Feed Data. Journal of Behavioral Finance, 2023, 24, 56-72.	1.7	16
3	Investor Confidence and Forecastability of US Stock Market Realized Volatility: Evidence from Machine Learning. Journal of Behavioral Finance, 2023, 24, 111-122.	1.7	8
4	A note on financial vulnerability and volatility in emerging stock markets: evidence from GARCH-MIDAS models. Applied Economics Letters, 2023, 30, 37-42.	1.8	2
5	The effect of oil uncertainty shock on real GDP of 33 countries: a global VAR approach. Applied Economics Letters, 2023, 30, 269-274.	1.8	17
6	Sentiment Regimes and Reaction of Stock Markets to Conventional and Unconventional Monetary Policies: Evidence from OECD Countries. Journal of Behavioral Finance, 2023, 24, 365-381.	1.7	5
7	Climate risks and realized volatility of major commodity currency exchange rates. Journal of Financial Markets, 2023, 62, 100760.	1.3	11
8	Tail risks and forecastability of stock returns of advanced economies: evidence from centuries of data*. European Journal of Finance, 2023, 29, 466-481.	3.1	5
9	Forecasting changes of economic inequality: A boosting approach. Social Science Journal, 2022, 59, 252-268.	1.5	5
10	Nonlinear contagion between stock and real estate markets: International evidence from a local Gaussian correlation approach. International Journal of Finance and Economics, 2022, 27, 2089-2109.	3.5	24
11	Forecasting stock market (realized) volatility in the United Kingdom: Is there a role of inequality?. International Journal of Finance and Economics, 2022, 27, 2146-2152.	3.5	2
12	Jumps in Geopolitical Risk and the Cryptocurrency Market: The Singularity of Bitcoin. Defence and Peace Economics, 2022, 33, 150-161.	1.9	25
13	A moving average heterogeneous autoregressive model for forecasting the realized volatility of the <scp>US</scp> stock market: Evidence from over a century of data. International Journal of Finance and Economics, 2022, 27, 384-400.	3.5	8
14	On the transmission mechanism of <scp>Asiaâ€Pacific</scp> yield curve characteristics. International Journal of Finance and Economics, 2022, 27, 473-488.	3.5	7
15	Machine Learning Predictions of Housing Market Synchronization across US States: The Role of Uncertainty. Journal of Real Estate Finance and Economics, 2022, 64, 523-545.	1.5	12
16	The Benefits of Diversification Between Bitcoin, Bonds, Equities and the US Dollar: A Matter of Portfolio Construction. Asia-Pacific Journal of Operational Research, 2022, 39, .	1.3	9
17	Oil shocks and directional predictability of macroeconomic uncertainties of developed economies: Evidence from highâ€frequency data^{â€}. Scottish Journal of Political Economy, 2022, 69, 169-185.	1.6	5
18	OPEC News and Exchange Rate Forecasting Using Dynamic Bayesian Learning. Finance Research Letters, 2022, 45, 102125.	6.7	3

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19	Mixedâ€frequency forecasting of crude oil volatility based on the information content of global economic conditions. Journal of Forecasting, 2022, 41, 134-157.	2.8	29
20	Risk aversion and the predictability of crude oil market volatility: A forecasting experiment with random forests. Journal of the Operational Research Society, 2022, 73, 1755-1767.	3.4	15
21	Uncertainty due to infectious diseases and forecastability of the realized variance of United States real estate investment trusts: A note. International Review of Finance, 2022, 22, 540-550.	1.9	4
22	Oil tail risks and the forecastability of the realized variance of oil-price: Evidence from over 150 years of data. Finance Research Letters, 2022, 46, 102378.	6.7	7
23	Forecasting realized volatility of international REITs: The role of realized skewness and realized kurtosis. Journal of Forecasting, 2022, 41, 303-315.	2.8	16
24	Geopolitical risks and historical exchange rate volatility of the BRICS. International Review of Economics and Finance, 2022, 77, 179-190.	4.5	35
25	Investorsâ€™ Uncertainty and Forecasting Stock Market Volatility. Journal of Behavioral Finance, 2022, 23, 327-337.	1.7	6
26	The Role of Economic Policy Uncertainty in Predicting Output Growth in Emerging Markets: A Mixed-Frequency Granger Causality Approach. Emerging Markets Finance and Trade, 2022, 58, 1008-1026.	3.1	7
27	A Note on the COVID-19 Shock and Real GDP in Emerging Economies. Emerging Markets Finance and Trade, 2022, 58, 93-101.	3.1	11
28	Global evidence of the COVID-19 shock on real equity prices and real exchange rates: A counterfactual analysis with a threshold-augmented GVAR model. Finance Research Letters, 2022, 47, 102519.	6.7	4
29	Predicting Housing Market Sentiment: The Role of Financial, Macroeconomic and Real Estate Uncertainties. Journal of Behavioral Finance, 2022, 23, 189-209.	1.7	6
30	Price effects after one-day abnormal returns in developed and emerging markets: ESG versus traditional indices. North American Journal of Economics and Finance, 2022, 59, 101572.	3.5	12
31	Effect of rare disaster risks on crude oil: evidence from El NiÃ±o from over 145 years of data. Theoretical and Applied Climatology, 2022, 147, 691-699.	2.8	15
32	Predictability of the Realised Volatility of International Stock Markets Amid Uncertainty Related to Infectious Diseases. Journal of Risk and Financial Management, 2022, 15, 18.	2.3	2
33	Forecasting output growth of advanced economies over eight centuries: The role of gold market volatility as a proxy of global uncertainty. Resources Policy, 2022, 75, 102527.	9.6	10
34	Financial turbulence, systemic risk and the predictability of stock market volatility. Global Finance Journal, 2022, 52, 100699.	5.1	11
35	The behaviour of real interest rates: New evidence from a 'suprasecular' perspective. International Finance, 2022, 25, 46-64.	1.6	1
36	Forecasting oil and gold volatilities with sentiment indicators under structural breaks. Energy Economics, 2022, 105, 105751.	12.1	20

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37	Uncertainty and forecastability of regional output growth in the UK: Evidence from machine learning. Journal of Forecasting, 2022, 41, 1049-1064.	2.8	3
38	Information entropy, continuous improvement, and US energy performance: a novel stochastic-entropic analysis for ideal solutions (SEA-IS). Annals of Operations Research, 2022, 313, 289-318.	4.1	4
39	Oil Price Shocks and Income Inequality. Advances in Finance, Accounting, and Economics, 2022, , 144-158.	0.3	1
40	Forecasting the realized variance of oil-price returns: a disaggregated analysis of the role of uncertainty and geopolitical risk. Environmental Science and Pollution Research, 2022, 29, 52070-52082.	5.3	9
41	Evolving United States stock market volatility: The role of conventional and unconventional monetary policies. North American Journal of Economics and Finance, 2022, 60, 101666.	3.5	6
42	Global financial cycle and the predictability of oil market volatility: Evidence from a GARCH-MIDAS model. Energy Economics, 2022, 108, 105934.	12.1	27
43	Oil-price uncertainty and the U.K. unemployment rate: A forecasting experiment with random forests using 150 years of data. Resources Policy, 2022, 77, 102662.	9.6	11
44	Commodity Prices and Forecastability of International Stock Returns over a Century: Sentiments versus Fundamentals with Focus on South Africa. Emerging Markets Finance and Trade, 2022, 58, 2620-2636.	3.1	5
45	The predictive power of the term spread on inequality in the United Kingdom: An empirical analysis. International Journal of Finance and Economics, 2022, 27, 1979-1988.	3.5	2
46	A NOTE ON UNCERTAINTY DUE TO INFECTIOUS DISEASES AND OUTPUT GROWTH OF THE UNITED STATES: A MIXED-FREQUENCY FORECASTING EXPERIMENT. Annals of Financial Economics, 2022, 17, .	1.4	4
47	Out-of-sample predictability of gold market volatility: The role of US Nonfarm Payroll. Quarterly Review of Economics and Finance, 2022, 86, 482-488.	2.7	1
48	Uncertainty and predictability of real housing returns in the United Kingdom: A regional analysis. Journal of Forecasting, 2022, 41, 1525-1556.	2.8	3
49	The role of investor sentiment in forecasting housing returns in China: A machine learning approach. Journal of Forecasting, 2022, 41, 1725-1740.	2.8	3
50	Interest rate uncertainty and the predictability of bank revenues. Journal of Forecasting, 2022, 41, 1559-1569.	2.8	3
51	Dynamic effects of monetary policy shocks on macroeconomic volatility in the United Kingdom. Applied Economics Letters, 2021, 28, 1594-1599.	1.8	1
52	How Do Housing Returns in Emerging Countries Respond to Oil Shocks? A MIDAS Touch. Emerging Markets Finance and Trade, 2021, 57, 4286-4311.	3.1	7
53	Bayesian Spatial Modeling for Housing Data in South Africa. Sankhya B, 2021, 83, 395-414.	0.9	0
54	A note on oil price shocks and the forecastability of gold realized volatility. Applied Economics Letters, 2021, 28, 1889-1897.	1.8	2

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55	The impact of disaggregated oil shocks on state-level consumption of the United States. Applied Economics Letters, 2021, 28, 1818-1824.	1.8	3
56	Oil Price and Exchange Rate Behaviour of the BRICS. Emerging Markets Finance and Trade, 2021, 57, 2042-2051.	3.1	27
57	Time-varying influence of household debt on inequality in United Kingdom. Empirical Economics, 2021, 61, 1917-1933.	3.0	2
58	High-Frequency Volatility Forecasting of US Housing Markets. Journal of Real Estate Finance and Economics, 2021, 62, 283-317.	1.5	19
59	Gold, platinum and the predictability of bond risk premia. Finance Research Letters, 2021, 38, 101490.	6.7	7
60	Oil shocks and stock market volatility of the BRICS: A GARCH-MIDAS approach. Global Finance Journal, 2021, 48, 100546.	5.1	57
61	A note on investor happiness and the predictability of realized volatility of gold. Finance Research Letters, 2021, 39, 101614.	6.7	14
62	Forecasting Realized Volatility of Bitcoin: The Role of the Trade War. Computational Economics, 2021, 57, 29-53.	2.6	31
63	Movements in real estate uncertainty in the United States: the role of oil shocks. Applied Economics Letters, 2021, 28, 1059-1065.	1.8	6
64	Infectious disease-related uncertainty and the safe-haven characteristic of US treasury securities. International Review of Economics and Finance, 2021, 71, 289-298.	4.5	81
65	Return connectedness across asset classes around the COVID-19 outbreak. International Review of Financial Analysis, 2021, 73, 101646.	6.6	321
66	Point and density forecasting of macroeconomic and financial uncertainties of the USA. Journal of Forecasting, 2021, 40, 700-707.	2.8	1
67	Time-varying impact of pandemics on global output growth. Finance Research Letters, 2021, 41, 101823.	6.7	12
68	Linking U.S. State-level housing market returns, and the consumption-(Dis)Aggregate wealth ratio. International Review of Economics and Finance, 2021, 71, 779-810.	4.5	3
69	Monetary policy and bubbles in US REITs. International Review of Finance, 2021, 21, 675-687.	1.9	9
70	Variants of consumptionâ€wealth ratios and predictability of U.S. government bond risk premia. International Review of Finance, 2021, 21, 661-674.	1.9	5
71	What Can Fifty-Two Collateralizable Wealth Measures Tell Us About Future Housing Market Returns? Evidence from U.S. State-Level Data. Journal of Real Estate Finance and Economics, 2021, 62, 81-107.	1.5	1
72	Time-varying relationship between conventional and unconventional monetary policies and risk aversion: international evidence from time- and frequency-domains. Empirical Economics, 2021, 61, 2963.	3.0	1

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73	Multi-Horizon Financial and Housing Wealth Effects across the U.S. States. Sustainability, 2021, 13, 1341.	3.2	1
74	Time-Varying Predictability of Labor Productivity on Inequality in United Kingdom. Social Indicators Research, 2021, 155, 771-788.	2.7	1
75	Income inequality and economic growth: A reâ€examination of theory and evidence. Review of Development Economics, 2021, 25, 737-757.	1.9	12
76	Timeâ€varying impact of global, regionâ€, and countryâ€specific uncertainties on the volatility of international trade. Contemporary Economic Policy, 2021, 39, 691-700.	1.7	2
77	The effects of public expenditures on labour productivity in Europe. Empirica, 2021, 48, 845-874.	1.8	2
78	El NiÃ±o and forecastability of oil-price realized volatility. Theoretical and Applied Climatology, 2021, 144, 1173-1180.	2.8	30
79	The Effect of Air Quality and Weather on the Chinese Stock: Evidence from Shenzhen Stock Exchange. Sustainability, 2021, 13, 2931.	3.2	7
80	The impact of disaggregated oil shocks on state-level real housing returns of the United States: The role of oil dependence. Finance Research Letters, 2021, , 102029.	6.7	4
81	Government Effectiveness and the COVID-19 Pandemic. Sustainability, 2021, 13, 3042.	3.2	29
82	The Taylor curve: international evidence. Applied Economics, 2021, 53, 4680-4691.	2.2	0
83	Forecasting realized volatility of bitcoin returns: tail events and asymmetric loss. European Journal of Finance, 2021, 27, 1626-1644.	3.1	9
84	Stock markets and exchange rate behavior of the BRICS. Journal of Forecasting, 2021, 40, 1581-1595.	2.8	6
85	UNCERTAINTY RELATED TO INFECTIOUS DISEASES AND FORECASTABILITY OF THE REALIZED VOLATILITY OF US TREASURY SECURITIES. Annals of Financial Economics, 2021, 16, 2150008.	1.4	8
86	Does inequality help in forecasting equity premium in a panel of G7 countries?. North American Journal of Economics and Finance, 2021, 57, 101456.	3.5	6
87	El NiÃ±o, La NiÃ±a, and the Forecastability of the Realized Variance of Heating Oil Price Movements. Sustainability, 2021, 13, 7987.	3.2	6
88	Forecasting the Volatility of Crude Oil: The Role of Uncertainty and Spillovers. Energies, 2021, 14, 4173.	3.1	11
89	Uncertainty, Spillovers, and Forecasts of the Realized Variance of Gold Returns. Mathematical and Computational Applications, 2021, 26, 49.	1.3	0
90	On the Dynamics of International Real-Estate-Investment Trust-Propagation Mechanisms: Evidence from Time-Varying Return and Volatility Connectedness Measures. Entropy, 2021, 23, 1048.	2.2	21

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91	Dynamic Impact of Unconventional Monetary Policy on International REITs. Journal of Risk and Financial Management, 2021, 14, 429.	2.3	8
92	COVID-19 Pandemic and Investor Herding in International Stock Markets. Risks, 2021, 9, 168.	2.4	54
93	Forecasting power of infectious diseases-related uncertainty for gold realized variance. Finance Research Letters, 2021, 42, 101936.	6.7	28
94	Uncertainty and daily predictability of housing returns and volatility of the United States: Evidence from a higher-order nonparametric causality-in-quantiles test. Quarterly Review of Economics and Finance, 2021, 82, 200-206.	2.7	4
95	The dynamics of U.S. REITs returns to uncertainty shocks: A proxy SVAR approach. Research in International Business and Finance, 2021, 58, 101433.	5.9	4
96	A Note on Forecasting the Historical Realized Variance of Oil-Price Movements: The Role of Gold-to-Silver and Gold-to-Platinum Price Ratios. Energies, 2021, 14, 6775.	3.1	11
97	Exchange rate predictability with nine alternative models for BRICS countries. Journal of Macroeconomics, 2021, , 103374.	1.3	1
98	Bitcoin mining activity and volatility dynamics in the power market. Economics Letters, 2021, 209, 110111.	1.9	16
99	The impact of uncertainty shocks in South Africa: The role of financial regimes. Review of Financial Economics, 2021, 39, 442-454.	1.1	5
100	GEOPOLITICAL RISKS AND THE HIGH-FREQUENCY MOVEMENTS OF THE US TERM STRUCTURE OF INTEREST RATES. Annals of Financial Economics, 2021, 16, .	1.4	6
101	Climate Risks and the Realized Volatility Oil and Gas Prices: Results of an Out-of-Sample Forecasting Experiment. Energies, 2021, 14, 8085.	3.1	14
102	Do oil-price shocks predict the realized variance of U.S. REITs?. Energy Economics, 2021, 104, 105689.	12.1	12
103	INVESTOR SENTIMENT CONNECTEDNESS: EVIDENCE FROM LINEAR AND NONLINEAR CAUSALITY APPROACHES. Annals of Financial Economics, 2021, 16, .	1.4	14
104	Uncertainty and Forecasts of U.S. Recessions. Studies in Nonlinear Dynamics and Econometrics, 2020, 24, .	0.3	11
105	Oil shocks and volatility jumps. Review of Quantitative Finance and Accounting, 2020, 54, 247-272.	1.6	12
106	Time-varying role of macroeconomic shocks on house prices in the US and UK: evidence from over 150 years of data. Empirical Economics, 2020, 58, 2249-2285.	3.0	13
107	Time-Varying Impact of Geopolitical Risks on Oil Prices. Defence and Peace Economics, 2020, 31, 692-706.	1.9	115
108	Is real per capita state personal income stationary? New nonlinear, asymmetric panelâ€data evidence. Bulletin of Economic Research, 2020, 72, 50-62.	1.1	6

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109	Local currency bond risk premia of emerging markets: The role of local and global factors. Finance Research Letters, 2020, 33, 101183.	6.7	6
110	Jumps beyond the realms of cricket: India's performance in One Day Internationals and stock market movements. Journal of Applied Statistics, 2020, 47, 1109-1127.	1.3	6
111	Forecasting interest rate volatility of the United Kingdom: evidence from over 150 years of data. Journal of Applied Statistics, 2020, 47, 1128-1143.	1.3	3
112	Spillovers across macroeconomic, financial and real estate uncertainties: A time-varying approach. Structural Change and Economic Dynamics, 2020, 52, 167-173.	4.5	45
113	Time-varying risk aversion and the predictability of bond premia. Finance Research Letters, 2020, 34, 101241.	6.7	11
114	Inflation dynamics in Uganda: a quantile regression approach. Macroeconomics and Finance in Emerging Market Economies, 2020, 13, 161-187.	1.0	3
115	Forecasting economic policy uncertainty of BRIC countries using Bayesian VARs. Economics Letters, 2020, 186, 108677.	1.9	15
116	Dynamic and Asymmetric Response of Inequality to Income Volatility: The Case of the United Kingdom. Social Indicators Research, 2020, 147, 747-762.	2.7	7
117	Forecasting output growth using a DSGE-based decomposition of the South African yield curve. Empirical Economics, 2020, 58, 351-378.	3.0	3
118	The role of real estate uncertainty in predicting US home sales growth: evidence from a quantiles-based Bayesian model averaging approach. Applied Economics, 2020, 52, 528-536.	2.2	6
119	Housing market spillovers in South Africa: evidence from an estimated small open economy DSGE model. Empirical Economics, 2020, 58, 2309-2332.	3.0	3
120	Insurance-growth nexus in Africa. Geneva Papers on Risk and Insurance: Issues and Practice, 2020, 45, 335-360.	2.1	12
121	Volatility forecasting with bivariate multifractal models. Journal of Forecasting, 2020, 39, 155-167.	2.8	14
122	Monetary policy and financial frictions in a small open-economy model for Uganda. Empirical Economics, 2020, 59, 1213-1241.	3.0	0
123	Does real U.K. GDP have a unit root? Evidence from a multi-century perspective. Applied Economics, 2020, 52, 1070-1087.	2.2	3
124	Forecasting equity premium in a panel of OECD countries: The role of economic policy uncertainty. Quarterly Review of Economics and Finance, 2020, 76, 243-248.	2.7	16
125	Effect of uncertainty on U.S. stock returns and volatility: evidence from over eighty years of high-frequency data. Applied Economics Letters, 2020, 27, 1305-1311.	1.8	8
126	Forecasting realized gold volatility: Is there a role of geopolitical risks?. Finance Research Letters, 2020, 35, 101280.	6.7	74

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127	Forecasting with Second-Order Approximations and Markov-Switching DSGE Models. Computational Economics, 2020, 56, 747-771.	2.6	1
128	Is the Housing Market in the United States Really Weakly-Efficient?. Applied Economics Letters, 2020, 27, 1124-1134.	1.8	4
129	Forecasting core inflation: the case of South Africa. Applied Economics, 2020, 52, 3004-3022.	2.2	5
130	Conventional and unconventional monetary policy reaction to uncertainty in advanced economies: evidence from quantile regressions. Studies in Nonlinear Dynamics and Econometrics, 2020, 24, .	0.3	5
131	Global crises and gold as a safe haven: Evidence from over seven and a half centuries of data. Physica A: Statistical Mechanics and Its Applications, 2020, 540, 123093.	2.6	34
132	Threshold effects of inequality on economic growth in the US states: the role of human capital to physical capital ratio. Applied Economics Letters, 2020, 27, 1546-1551.	1.8	5
133	Time-Varying impact of uncertainty shocks on macroeconomic variables of the united kingdom: Evidence from over 150 years of monthly data. Finance Research Letters, 2020, 37, 101363.	6.7	13
134	The predictive power of oil price shocks on realized volatility of oil: A note. Resources Policy, 2020, 69, 101856.	9.6	30
135	125Ââ€‹Years of time-varying effects of fiscal policy on financial markets. International Review of Economics and Finance, 2020, 70, 303-320.	4.5	10
136	Time-Varying Risk Aversion and the Profitability of Carry Trades: Evidence from the Cross-Quantilogram. Economies, 2020, 8, 18.	2.5	2
137	Forecasting U.S. Aggregate Stock Market Excess Return: Do Functional Data Analysis Add Economic Value?. Mathematics, 2020, 8, 2042.	2.2	3
138	The role of global economic conditions in forecasting gold market volatility: Evidence from a GARCH-MIDAS approach. Research in International Business and Finance, 2020, 54, 101308.	5.9	34
139	Infectious Diseases, Market Uncertainty and Oil Market Volatility. Energies, 2020, 13, 4090.	3.1	88
140	Forecasting the Term Structure of Interest Rates of the BRICS: Evidence from a Nonparametric Functional Data Analysis. Emerging Markets Finance and Trade, 2020, , 1-18.	3.1	8
141	ANALYZING THE IMPACT OF BREXIT ON GLOBAL UNCERTAINTY USING FUNCTIONAL LINEAR REGRESSION WITH POINT OF IMPACT: THE ROLE OF CURRENCY AND EQUITY MARKETS. Singapore Economic Review, 2020, , 1-12.	1.7	2
142	Monetary policy reaction to uncertainty in Japan: Evidence from aquantileâ€onâ€quantileinterest rate rule. International Journal of Finance and Economics, 2020, , .	3.5	2
143	Growth Dynamics, Multiple Equilibria, and Local Indeterminacy in an Endogenous Growth Model of Money, Banking and Inflation Targeting. Economies, 2020, 8, 22.	2.5	1
144	Jumps in energy and nonâ€energy commodities. OPEC Energy Review, 2020, 44, 91-111.	1.9	5

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145	The Time-series Linkages between US Fiscal Policy and Asset Prices. Public Finance Review, 2020, 48, 303-339.	0.5	3
146	Trade uncertainties and the hedging abilities of Bitcoin. Economic Notes, 2020, 49, e12173.	0.4	34
147	The relationship between monetary policy and uncertainty in advanced economies: Evidence from time- and frequency-domains. Quarterly Review of Economics and Finance, 2020, 78, 70-87.	2.7	5
148	Moments-based spillovers across gold and oil markets. Energy Economics, 2020, 89, 104799.	12.1	38
149	Monetary policy, financial frictions and structural changes in Uganda: a Markov-switching DSGE approach. Economic Research-Ekonomska Istrazivanja, 2020, 33, 1538-1561.	4.7	2
150	Investor Happiness and Predictability of the Realized Volatility of Oil Price. Sustainability, 2020, 12, 4309.	3.2	20
151	Frequency-dependent real-time effects of uncertainty in the United States: evidence from daily data. Applied Economics Letters, 2020, 27, 1562-1566.	1.8	2
152	Forecasting volatility and co-volatility of crude oil and gold futures: Effects of leverage, jumps, spillovers, and geopolitical risks. International Journal of Forecasting, 2020, 36, 933-948.	6.5	101
153	Forecasting realized oil-price volatility: The role of financial stress and asymmetric loss. Journal of International Money and Finance, 2020, 104, 102137.	2.5	97
154	Oil price uncertainty and movements in the US government bond risk premia. North American Journal of Economics and Finance, 2020, 52, 101147.	3.5	30
155	Predicting international equity returns: Evidence from time-varying parameter vector autoregressive models. International Review of Financial Analysis, 2020, 68, 101456.	6.6	9
156	Forecasting local currency bond risk premia of emerging markets: The role of crossâ€country macrofinancial linkages. Journal of Forecasting, 2020, 39, 966-985.	2.8	3
157	The predictability of stock market volatility in emerging economies: Relative roles of local, regional, and global business cycles. Journal of Forecasting, 2020, 39, 957-965.	2.8	19
158	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
159	Movements in international bond markets: The role of oil prices. International Review of Economics and Finance, 2020, 68, 47-58.	4.5	38
160	Price and volatility linkages between international REITs and oil markets. Energy Economics, 2020, 88, 104779.	12.1	14
161	The impacts of structural oil shocks on macroeconomic uncertainty: Evidence from a large panel of 45 countries. Energy Economics, 2020, 91, 104940.	12.1	37
162	Mortgage Default Risks and High-Frequency Predictability of the U.S. Housing Market: A Reconsideration. Journal of Real Estate Portfolio Management, 2020, 26, 111-117.	0.9	4

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163	HISTORICAL FORECASTING OF INTEREST RATE MEAN AND VOLATILITY OF THE UNITED STATES: IS THERE A ROLE OF UNCERTAINTY?. Annals of Financial Economics, 2020, 15, 2050018.	1.4	0
164	Asymmetric dynamics of insurance premium: the impacts of output and economic policy uncertainty. Empirical Economics, 2019, 57, 1959-1978.	3.0	30
165	Stock market efficiency analysis using long spans of Data: A multifractal detrended fluctuation approach. Finance Research Letters, 2019, 28, 398-411.	6.7	47
166	Are stock returns an inflation hedge for the UK? Evidence from a wavelet analysis using over three centuries of data. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, .	0.3	6
167	Price jumps in developed stock markets: the role of monetary policy committee meetings. Journal of Economics and Finance, 2019, 43, 298-312.	1.8	9
168	Geopolitical risks and the predictability of regional oil returns and volatility. OPEC Energy Review, 2019, 43, 342-361.	1.9	50
169	The Impact of Jumps and Leverage in Forecasting the Co-Volatility of Oil and Gold Futures. Energies, 2019, 12, 3379.	3.1	30
170	The role of housing sentiment in forecasting U.S. home sales growth: evidence from a Bayesian compressed vector autoregressive model. Economic Research-Ekonomska Istrazivanja, 2019, 32, 2554-2567.	4.7	15
171	Time-varying risk aversion and realized gold volatility. North American Journal of Economics and Finance, 2019, 50, 101048.	3.5	33
172	Greek economic policy uncertainty: Does it matter for Europe? Evidence from a dynamic connectedness decomposition approach. Physica A: Statistical Mechanics and Its Applications, 2019, 535, 122280.	2.6	22
173	Macroeconomic Shocks and Changing Dynamics of the U.S. REITs Sector. Sustainability, 2019, 11, 2776.	3.2	18
174	The effect of global crises on stock market correlations: Evidence from scalar regressions via functional data analysis. Structural Change and Economic Dynamics, 2019, 50, 132-147.	4.5	42
175	Forecasting (downside and upside) realized exchange-rate volatility: Is there a role for realized skewness and kurtosis?. Physica A: Statistical Mechanics and Its Applications, 2019, 532, 121867.	2.6	17
176	Time-varying predictability of oil market movements over a century of data: The role of US financial stress. North American Journal of Economics and Finance, 2019, 50, 100994.	3.5	21
177	The role of timeâ€varying rare disaster risks in predicting bond returns and volatility. Review of Financial Economics, 2019, 37, 327-340.	1.1	19
178	Is there a role for uncertainty in forecasting output growth in OECD countries? Evidence from a time-varying parameter-panel vector autoregressive model. Applied Economics, 2019, 51, 3624-3631.	2.2	8
179	Equity Return Dispersion and Stock Market Volatility: Evidence from Multivariate Linear and Nonlinear Causality Tests. Sustainability, 2019, 11, 351.	3.2	27
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