Riza Demirer

List of Publications by Year
in descending order

133 papers	3,591 citations	159585 30 h-index	175258 52 g-index
133 all docs	133 docs citations	133 times ranked	1450 citing authors

#	Article	IF	Citations
1	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
2	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
3	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
4	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
5	Financial market connectedness: The role of investorsâ€™ happiness. Finance Research Letters, 2022, 44, 102075.	6.7	31
6	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
7	Time-varying risk aversion and currency excess returns. Research in International Business and Finance, 2022, 59, 101555.	5.9	6
8	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
9	Value-at-risk and the cross section of emerging market hedge fund returns. Global Finance Journal, 2022, 52, 100693.	5.1	5
10	Green investments: A luxury good or a financial necessity?. Energy Economics, 2022, 105, 105745.	12.1	61
11	Financial turbulence, systemic risk and the predictability of stock market volatility. Global Finance Journal, 2022, 52, 100699.	5.1	11
12	Forecasting oil and gold volatilities with sentiment indicators under structural breaks. Energy Economics, 2022, 105, 105751.	12.1	20
13	Hedging climate risks with green assets. Economics Letters, 2022, 212, 110312.	1.9	38
14	U.S. monetary policy and the predictability of global economic synchronization patterns. Journal of Economics and Finance, 2022, 46, 473-492.	1.8	2
15	Global financial cycle and the predictability of oil market volatility: Evidence from a GARCH-MIDAS model. Energy Economics, 2022, 108, 105934.	12.1	27
16	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
17	Climate uncertainty and carbon emissions prices: The relative roles of transition and physical climate risks. Economics Letters, 2022, 217, 110687.	1.9	8
18	Oil beta uncertainty and global stock returns. Energy Economics, 2022, 112, 106150.	12.1	5

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19	Economic policy uncertainty and institutional investment returns: The case of New Zealand. Pacific-Basin Finance Journal, 2022, 74, 101797.	3.9	4
20	Interest rate uncertainty and the predictability of bank revenues. Journal of Forecasting, 2022, 41, 1559-1569.	2.8	3
21	A note on oil price shocks and the forecastability of gold realized volatility. Applied Economics Letters, 2021, 28, 1889-1897.	1.8	2
22	Gold, platinum and the predictability of bond risk premia. Finance Research Letters, 2021, 38, 101490.	6.7	7
23	Credit ratings and predictability of stock return dynamics of the BRICS and the PIIGS: Evidence from a nonparametric causality-in-quantiles approach. Quarterly Review of Economics and Finance, 2021, 79, 290-302.	2.7	18
24	Flexible Time-Varying Betas in a Novel Mixture Innovation Factor Model with Latent Threshold. Mathematics, 2021, 9, 915.	2.2	2
25	Monetary policy and speculative spillovers in financial markets. Research in International Business and Finance, 2021, 56, 101373.	5.9	12
26	On the hedging benefits of REITs: The role of risk aversion and market states. Economics and Business Letters, 2021, 10, 126-132.	0.7	1
27	Economic policy uncertainty and gold return dynamics: Evidence from high-frequency data. Resources Policy, 2021, 72, 102078.	9.6	19
28	Unemployment fluctuations and currency returns in the United Kingdom: Evidence from over one and a half century of data. Journal of Multinational Financial Management, 2021, 61, 100679.	2.3	1
29	COVID-19 Pandemic and Investor Herding in International Stock Markets. Risks, 2021, 9, 168.	2.4	54
30	Bitcoin mining activity and volatility dynamics in the power market. Economics Letters, 2021, 209, 110111.	1.9	16
31	Time-varying risk aversion and the predictability of bond premia. Finance Research Letters, 2020, 34, 101241.	6.7	11
32	Volatility forecasting with bivariate multifractal models. Journal of Forecasting, 2020, 39, 155-167.	2.8	14
33	Oil price uncertainty, global industry returns and active investment strategies. Journal of Economic Asymmetries, 2020, 22, e00177.	3.5	3
34	The predictive power of oil price shocks on realized volatility of oil: A note. Resources Policy, 2020, 69, 101856.	9.6	30
35	Cross-border capital flows and return dynamics in emerging stock markets: Relative roles of equity and debt flows. Journal of International Money and Finance, 2020, 109, 102258.	2.5	9
36	Time-Varying Risk Aversion and the Profitability of Carry Trades: Evidence from the Cross-Quantilogram. Economies, 2020, 8, 18.	2.5	2

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37	Oil and risk premia in equity markets. Studies in Economics and Finance, 2020, 37, 697-723.	2.1	3
38	Infectious Diseases, Market Uncertainty and Oil Market Volatility. Energies, 2020, 13, 4090.	3.1	88
39	Oil price shocks, global financial markets and their connectedness. Energy Economics, 2020, 88, 104771.	12.1	115
40	The effect of global and regional stock market shocks on safe haven assets. Structural Change and Economic Dynamics, 2020, 54, 297-308.	4.5	23
41	The U.S. term structure and return volatility in emerging stock markets. Journal of Economics and Finance, 2020, 44, 687-707.	1.8	2
42	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
43	Risk Appetite and Jumps in Realized Correlation. Mathematics, 2020, 8, 2255.	2.2	2
44	Predicting firm-level volatility in the United States: the role of monetary policy uncertainty. Economics and Business Letters, 2020, 9, 167-177.	0.7	1
45	Do firm characteristics matter in explaining the herding effect on returns?. Review of Financial Economics, 2019, 37, 256-271.	1.1	13
46	Quantile relationship between oil and stock returns: Evidence from emerging and frontier stock markets. Energy Policy, 2019, 134, 110931.	8.8	51
47	Geopolitical risks and the predictability of regional oil returns and volatility. OPEC Energy Review, 2019, 43, 342-361.	1.9	50
48	The effect of economic policy uncertainty on stock-commodity correlations and its implications on optimal hedging. Energy Economics, 2019, 84, 104553.	12.1	76
49	Time-varying risk aversion and realized gold volatility. North American Journal of Economics and Finance, 2019, 50, 101048.	3.5	33
50	Does the U.S. economic policy uncertainty connect financial markets? Evidence from oil and commodity currencies. Energy Economics, 2019, 83, 375-388.	12.1	112
51	Industry Herding and the Profitability of Momentum Strategies During Market Crises. Journal of Behavioral Finance, 2019, 20, 195-212.	1.7	7
52	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
53	Equity Return Dispersion and Stock Market Volatility: Evidence from Multivariate Linear and Nonlinear Causality Tests. Sustainability, 2019, 11, 351.	3.2	27
54	Herding and flash events: Evidence from the 2010 Flash Crash. Finance Research Letters, 2019, 31, .	6.7	14

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55	A note on the technology herd: evidence from large institutional investors. Review of Behavioral Finance, 2019, 11, 294-308.	2.0	4
56	On the predictability of stock market bubbles: evidence from LPPLS confidence multi-scale indicators. Quantitative Finance, 2019, 19, 843-858.	1.7	26
57	Commodity-currencies or currency-commodities: Evidence from causality tests. Resources Policy, 2019, 60, 162-168.	9.6	21
58	Oil speculation and herding behavior in emerging stock markets. Journal of Economics and Finance, 2019, 43, 44-56.	1.8	20
59	Geopolitical Risks and Movements in Islamic Bond and Equity Markets: A Note. Defence and Peace Economics, 2019, 30, 367-379.	1.9	82
60	Investor Sentiment and Crash Risk in Safe Havens. Journal of Economics and Behavioral Studies, 2019, 10, 97-108.	0.3	3
61	Geopolitical risks and stock market dynamics of the BRICS. Economic Systems, 2018, 42, 295-306.	2.2	204
62	Oil returns and volatility: The role of mergers and acquisitions. Energy Economics, 2018, 71, 62-69.	12.1	10
63	Gold futures returns and realized moments: A forecasting experiment using a quantile-boosting approach. Resources Policy, 2018, 57, 196-212.	9.6	11
64	Presidential cycles and time-varying bondâ€“stock market correlations: Evidence from more than two centuries of data. Economics Letters, 2018, 167, 36-39.	1.9	10
65	Differences of opinion and stock market volatility: evidence from a nonparametric causality-in-quantiles approach. Journal of Economics and Finance, 2018, 42, 339-351.	1.8	7
66	Firm-level political risk and asymmetric volatility. Journal of Economic Asymmetries, 2018, 18, e00110.	3.5	18
67	Global risk aversion and emerging market return comovements. Economics Letters, 2018, 173, 118-121.	1.9	35
68	Country Risk Ratings and Stock Market Returns in Brazil, Russia, India, and China (BRICS) Countries: A Nonlinear Dynamic Approach. Risks, 2018, 6, 94.	2.4	12
69	The profitability of herding: evidence from Taiwan. Managerial Finance, 2018, 44, 919-934.	1.2	9
70	The predictive power of industrial electricity usage revisited: evidence from nonâ€parametric causality tests. OPEC Energy Review, 2018, 42, 93-106.	1.9	3
71	Time-varying rare disaster risks, oil returns and volatility. Energy Economics, 2018, 75, 239-248.	12.1	64
72	Investor Sentiment and Crash Risk in Safe Havens. SSRN Electronic Journal, 2018, , .	0.4	2

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73	Does Liquidity Risk Explain the Time-Variation in Asset Correlations? Evidence from Stocks, Bonds and Commodities. Journal of Economics and Behavioral Studies, 2018, 10, 120.	0.3	1
74	The effect of gold market speculation on REIT returns in South Africa: a behavioral perspective. Journal of Economics and Finance, 2017, 41, 774-793.	1.8	18
75	Does speculation in the oil market drive investor herding in emerging stock markets?. Energy Economics, 2017, 65, 50-63.	12.1	53
76	The effect of investor sentiment on gold market return dynamics: Evidence from a nonparametric causality-in-quantiles approach. Resources Policy, 2017, 51, 77-84.	9.6	70
77	On the short-term predictability of stock returns: A quantile boosting approach. Finance Research Letters, 2017, 22, 35-41.	6.7	13
78	The impact of US policy uncertainty on the monetary effectiveness in the Euro area. Journal of Policy Modeling, 2017, 39, 1052-1064.	3.1	29
79	Oil and stock market momentum. Energy Economics, 2017, 68, 151-159.	12.1	41
80	Investor herds and oil prices evidence in the Gulf Cooperation Council (GCC) equity markets. Central Bank Review, 2017, 17, 77-89.	2.1	25
81	Flight to quality and the predictability of reversals: The role of market states and global factors. Research in International Business and Finance, 2017, 42, 1445-1454.	5.9	2
82	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
83	Is there a role for Islamic bonds in global diversification strategies?. Managerial Finance, 2016, 42, 656-679.	1.2	25
84	On the volatility transmission between oil and stock markets: a comparison of emerging importers and exporters. Economia Politica, 2016, 33, 63-82.	2.2	36
85	Risk spillovers across the energy and carbon markets and hedging strategies for carbon risk. Energy Economics, 2016, 54, 159-172.	12.1	159
86	Is There a Role for Islamic Bonds in Global Diversification Strategies? An Empirical Analysis of Risk Transmissions and Dynamic Correlations. SSRN Electronic Journal, 2015, , .	0.4	1
87	Oil price risk exposure and the cross-section of stock returns: The case of net exporting countries. Energy Economics, 2015, 49, 132-140.	12.1	80
88	Regional and global spillovers and diversification opportunities in the GCC equity sectors. Emerging Markets Review, 2015, 24, 160-187.	4.4	26
89	Risk and return in the Chinese stock market: Does equity return dispersion proxy risk?. Pacific-Basin Finance Journal, 2015, 33, 23-37.	3.9	7
90	Industry herding and momentum strategies. Pacific-Basin Finance Journal, 2015, 32, 95-110.	3.9	35

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91	Does the stock market drive herd behavior in commodity futures markets?. International Review of Financial Analysis, 2015, 39, 32-44.	6.6	88
92	Global risk exposures and industry diversification with Shariah-compliant equity sectors. Pacific-Basin Finance Journal, 2015, 35, 499-520.	3.9	47
93	Effect of Global Shocks and Volatility on Herd Behavior in an Emerging Market: Evidence from Borsa Istanbul. Emerging Markets Finance and Trade, 2015, 51, 140-159.	3.1	43
94	What drives herding in oil-rich, developing stock markets? Relative roles of own volatility and global factors. North American Journal of Economics and Finance, 2014, 29, 418-440.	3.5	78
95	Do ADR investors herd?: Evidence from advanced and emerging markets. International Review of Economics and Finance, 2014, 30, 138-148.	4.5	32
96	Can advanced markets help diversify risks in frontier stock markets? Evidence from Gulf Arab stock markets. Research in International Business and Finance, 2013, 29, 77-98.	5.9	13
97	The conditional relation between dispersion and return. Review of Financial Economics, 2013, 22, 125-134.	1.1	16
98	Investor herds and regime-switching: Evidence from Gulf Arab stock markets. Journal of International Financial Markets, Institutions and Money, 2013, 23, 295-321.	4.2	132
99	Commodity Financialization and Herd Behavior in Commodity Futures Markets. SSRN Electronic Journal, 2013, , .	0.4	2
100	Impact of Global Shocks and Volatility on Herd Behavior in an Emerging Market: Evidence from Borsa Istanbul. SSRN Electronic Journal, 2013, , .	0.4	4
101	The effect of ethanol listing on corn prices: Evidence from spot and futures markets. Energy Economics, 2012, 34, 1400-1406.	12.1	13
102	Market Regimes and Herding Behavior in Chinese A and B Shares. SSRN Electronic Journal, 2012, , .	0.4	3
103	The behavior of crude oil spot and futures prices around OPEC and SPR announcements: An event study perspective. Energy Economics, 2010, 32, 1467-1476.	12.1	84
104	Do investors herd in emerging stock markets?: Evidence from the Taiwanese market. Journal of Economic Behavior and Organization, 2010, 76, 283-295.	2.0	176
105	Sequential valuation networks for asymmetric decision problems. European Journal of Operational Research, 2006, 169, 286-309.	5.7	13
106	Does herding behavior exist in Chinese stock markets?. Journal of International Financial Markets, Institutions and Money, 2006, 16, 123-142.	4.2	303
107	Comparisons of short and long hedge performance: the case of Taiwan. Journal of Multinational Financial Management, 2005, 15, 51-66.	2.3	7
108	Subset selection in multiple linear regression: a new mathematical programming approach. Computers and Industrial Engineering, 2005, 49, 155-167.	6.3	20

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109	Correlation and return dispersion dynamics in Chinese markets. International Review of Financial Analysis, 2005, 14, 477-491.	6.6	14
110	The role of inspiratory muscle function and training in the genesis of dyspnoea in asthma and COPD. Primary Care Respiratory Journal: Journal of the General Practice Airways Group, 2005, 14, 186-194.	2.3	21
111	Firm-level return dispersion and correlation asymmetry: challenges for portfolio diversification. Applied Financial Economics, 2004, 14, 447-456.	0.5	8
112	Downside risk for short and long hedgers. International Review of Economics and Finance, 2003, 12, 25-44.	4.5	35
113	Sequential Valuation Networks: A New Graphical Technique for Asymmetric Decision Problems. Lecture Notes in Computer Science, 2001, , 252-265.	1.3	5
114	Investor Herds and Regime-Switching: Evidence from Gulf Arab Stock Markets. SSRN Electronic Journal, 0, , .	0.4	69
115	Can Advanced Markets Help Diversify Risks in Frontier Stock Markets? Evidence from Gulf Arab Stock Markets. SSRN Electronic Journal, 0, , .	0.4	0
116	Commodity-Currencies or Currency-Commodities: Evidence from Causality Tests. SSRN Electronic Journal, 0, , .	0.4	0
117	Green Investments: A Luxury Good or a Financial Necessity?. SSRN Electronic Journal, 0, , .	0.4	3
118	Time-varying risk aversion and currency excess returns. SSRN Electronic Journal, 0, , .	0.4	1
119	Cross-border capital flows and information spillovers across the equity and currency markets in emerging economies. SSRN Electronic Journal, 0, , .	0.4	1
120	Time-varying risk aversion and the profitability of momentum trades. Applied Finance Letters, 0, 9, 43-54.	0.1	4
121	Bitcoin mining activity and volatility dynamics in the power market. SSRN Electronic Journal, 0, , .	0.4	0
122	Regional and Global Spillovers and Diversification Opportunities in the GCC-Wide Equity Sectors Across Market Regimes. SSRN Electronic Journal, 0, , .	0.4	1
123	The Profitability of Herding: Evidence from Taiwan. SSRN Electronic Journal, 0, , .	0.4	0
124	Herding and Flash Events: Evidence From the 2010 Flash Crash. SSRN Electronic Journal, 0, , .	0.4	0
125	Oil and Risk Premia in Equity Markets. SSRN Electronic Journal, 0, , .	0.4	0
126	The U.S. Term Structure and Return Volatility in Emerging Stock Markets. SSRN Electronic Journal, 0, , .	0.4	0

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127	THE U.S. TERM STRUCTURE AND STOCK MARKET VOLATILITY: EVIDENCE FROM EMERGING STOCK MARKETS. , 0, , .		0
128	Monetary Policy and Speculative Spillovers in Financial Markets. SSRN Electronic Journal, 0, , .	0.4	0
129	Unemployment Fluctuations and Currency Returns in the United Kingdom: Evidence from Over One and a Half Century of Data. SSRN Electronic Journal, 0, , .	0.4	0
130	Oil Price Shocks, Global Financial Markets and Their Connectedness. SSRN Electronic Journal, 0, , .	0.4	0
131	Forecasting Realized Stock-Market Volatility: Do Industry Returns Have Predictive Value?. SSRN Electronic Journal, 0, , .	0.4	1
132	U.S. Monetary Policy and the Predictability of Global Economic Synchronization Patterns. SSRN Electronic Journal, 0, , .	0.4	0
133	The financial US uncertainty spillover multiplier: Evidence from a GVAR model. International Finance, 0, , .	1.6	1