

# Annastiina Silvennoinen

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/656302/publications.pdf>

Version: 2024-02-01

15  
papers

1,070  
citations

1163117

8  
h-index

1372567

10  
g-index

15  
all docs

15  
docs citations

15  
times ranked

652  
citing authors

#	ARTICLE	IF	CITATIONS
1	Financialization, crisis and commodity correlation dynamics. Journal of International Financial Markets, Institutions and Money, 2013, 24, 42-65.	4.2	485
2	Multivariate GARCH Models. , 2009, , 201-229.		229
3	Modeling Multivariate Autoregressive Conditional Heteroskedasticity with the Double Smooth Transition Conditional Correlation GARCH Model. Journal of Financial Econometrics, 2009, 7, 373-411.	1.5	115
4	Multivariate GARCH Models. SSRN Electronic Journal, 0, , .	0.4	51
5	Crude Oil and Agricultural Futures: An Analysis of Correlation Dynamics. Journal of Futures Markets, 2016, 36, 522-544.	1.8	43
6	Modelling Multivariate Autoregressive Conditional Heteroskedasticity with the Double Smooth Transition Conditional Correlation GARCH Model. SSRN Electronic Journal, 0, , .	0.4	35
7	Modeling Conditional Correlations of Asset Returns: A Smooth Transition Approach. Econometric Reviews, 2015, 34, 174-197.	1.1	35
8	Parameterizing Unconditional Skewness in Models for Financial Time Series. Journal of Financial Econometrics, 2007, 6, 208-230.	1.5	23
9	On the Benefits of Equicorrelation for Portfolio Allocation. Journal of Forecasting, 2015, 34, 507-522.	2.8	14
10	Parameterizing Unconditional Skewness in Models for Financial Time Series. SSRN Electronic Journal, 0, , .	0.4	13
11	A Smooth Transition Logit Model of The Effects of Deregulation in the Electricity Market. Journal of Applied Econometrics, 2016, 31, 707-733.	2.3	12
12	Consistency and asymptotic normality of maximum likelihood estimators of a multiplicative time-varying smooth transition correlation GARCH model. Econometrics and Statistics, 2021, , .	0.8	8
13	Testing constancy of unconditional variance in volatility models by misspecification and specification tests. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.3	3
14	Volatility-dependent correlations: further evidence of when, where and how. Empirical Economics, 2019, 57, 505-540.	3.0	3
15	Transition from the Taylor rule to the zero lower bound. Studies in Nonlinear Dynamics and Econometrics, 2021, .	0.3	1