Annastiina Silvennoinen

List of Publications by Year
in descending order

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