Adrian Fernandez-Perez

List of Publications by Year
in descending order

41 papers	667 citations	759233 12 h-index	642732 23 g-index
41 all docs	41 docs citations	41 times ranked	383 citing authors

#	Article	IF	Citations
1	The skewness of commodity futures returns. Journal of Banking and Finance, 2018, 86, 143-158.	2.9	104
2	COVID-19 pandemic and stock market response: A culture effect. Journal of Behavioral and Experimental Finance, 2021, 29, 100454.	3.8	96
3	Commodity Strategies Based on Momentum, Term Structure, and Idiosyncratic Volatility. Journal of Futures Markets, 2015, 35, 274-297.	1.8	54
4	Contemporaneous interactions among fuel, biofuel and agricultural commodities. Energy Economics, 2016, 58, 1-10.	12.1	49
5	When no news is good news â€“ The decrease in investor fear after the FOMC announcement. Journal of Empirical Finance, 2017, 41, 187-199.	1.8	44
6	Music sentiment and stock returns around the world. Journal of Financial Economics, 2022, 145, 234-254.	9.0	41
7	Is idiosyncratic volatility priced in commodity futures markets?. International Review of Financial Analysis, 2016, 46, 219-226.	6.6	25
8	A comprehensive appraisal of style-integration methods. Journal of Banking and Finance, 2019, 105, 134-150.	2.9	25
9	The term structure of interest rates as predictor of stock returns: Evidence for the IBEX 35 during a bear market. International Review of Economics and Finance, 2014, 31, 21-33.	4.5	24
10	Fear connectedness among asset classes. Applied Economics, 2018, 50, 4234-4249.	2.2	24
11	Fear of hazards in commodity futures markets. Journal of Banking and Finance, 2020, 119, 105902.	2.9	22
12	Distant or close cousins: Connectedness between cryptocurrencies and traditional currencies volatilities. Journal of International Financial Markets, Institutions and Money, 2020, 67, 101219.	4.2	19
13	Speculative pressure. Journal of Futures Markets, 2020, 40, 575-597.	1.8	15
14	Music sentiment and stock returns. Economics Letters, 2020, 192, 109260.	1.9	11
15	Behavioural heterogeneity in wine investments. Applied Economics, 2019, 51, 3236-3255.	2.2	11
16	Surprise and dispersion: informational impact of USDA announcements. Agricultural Economics (United Kingdom), 2019, 50, 113-126.	3.9	10
17	Precious metals, oil and the exchange rate: contemporaneous spillovers. Applied Economics, 2017, 49, 3863-3879.	2.2	9
18	Determinants of intraday price discovery in VIX exchange traded notes. Journal of Futures Markets, 2018, 38, 535-548.	1.8	9

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19	Does increased hedging lead to decreased price efficiency? The case of VIX ETPs and VIX futures. Financial Review, 2019, 54, 477-500.	1.8	9
20	Internationalization of futures markets: Lessons from China. Pacific-Basin Finance Journal, 2020, 63, 101429.	3.9	9
21	Commodity Markets, Long-Run Predictability, and Intertemporal Pricing. Review of Finance, 0, , rfw034.	6.3	6
22	Commodity risks and the cross-section of equity returns. British Accounting Review, 2016, 48, 134-150.	3.9	6
23	The Case for Long-Short Commodity Investing. Journal of Alternative Investments, 2015, 18, 92-104.	0.5	5
24	Harvesting Commodity Styles: An Integrated Framework. SSRN Electronic Journal, 2017, , .	0.4	4
25	Properties and the predictive power of implied volatility in the New Zealand dairy market. Journal of Futures Markets, 2019, 39, 612-631.	1.8	4
26	Profit margin hedging in the New Zealand dairy farming industry. Journal of Commodity Markets, 2022, 26, 100197.	2.1	4
27	In the mood for sustainable funds?. Economics Letters, 2022, 217, 110691.	1.9	4
28	Idiosyncratic Volatility and Expected Commodity Futures Returns. SSRN Electronic Journal, 0, , .	0.4	3
29	Time connectedness of fear. Empirical Economics, 0, , 1.	3.0	3
30	Natural Gas Storage Forecasts: Is the Crowd Wiser?. Energy Journal, 2020, 41, 213-238.	1.7	3
31	Detecting trends in the foreign exchange markets. Applied Economics Letters, 2012, 19, 493-503.	1.8	2
32	Exploiting trends in the foreign exchange markets. Applied Economics Letters, 2012, 19, 591-597.	1.8	2
33	Pairs trading of Chinese and international commodities. Applied Economics, 2020, 52, 5203-5217.	2.2	2
34	The risk premia of energy futures. Energy Economics, 2021, 102, 105460.	12.1	2
35	The Intraday Properties of the VIX and the VXO. SSRN Electronic Journal, 0, , .	0.4	2
36	Stress Spillovers among Financial Markets: Evidence from Spain. Journal of Risk and Financial Management, 2021, 14, 527.	2.3	2

#	Article	IF	Citations
37	La estructura temporal de los tipos de interÃ©s: conceptos y procedimientos de estimaciÃ³n. Cuadernos De Economia (Spain), 2013, 36, 53-66.	0.1	1
38	Fixed income strategies based on the prediction of parameters in the NS model for the Spanish public debt market. SERIEs, 2015, 6, 207-245.	1.4	1
39	Internationalization of Futures Markets: Lessons from China. SSRN Electronic Journal, 0, , .	0.4	1
40	La estructura temporal de los tipos de interÃ©s: estrategias de negociaciÃ³n en renta fija. Cuadernos De Economia (Spain), 2014, 37, 131-149.	0.1	0
41	Capturing Energy Risk Premia. SSRN Electronic Journal, 2019, , .	0.4	0