Thomas Dimpfl

List of Publications by Year
in descending order

46	1,856	19	29
papers	citations	h-index	g-index
		394421	477307
48	48	48	1122
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Knitting Multi-Annual High-Frequency Google Trends to Predict Inflation and Consumption.. Econometrics and Statistics, 2022, 24, 1-26.	0.8	6
2	Nothing but noise? Price discovery across cryptocurrency exchanges. Journal of Financial Markets, 2021, 54, 100584.	1.3	23
3	The volatility of Bitcoin and its role as a medium of exchange and a store of value. Empirical Economics, 2021, 61, 2663-2683.	3.0	76
4	Price Discovery and Learning during the German 5G Auction. Journal of Risk and Financial Management, 2021, 14, 274.	2.3	1
5	Volatility discovery in cryptocurrency markets. Journal of Risk Finance, 2021, 22, 313-331.	5.6	5
6	Bitcoin Price Riskâ€"A Durations Perspective. Journal of Risk and Financial Management, 2020, 13, 157.	2.3	4
7	How Unemployment Affects Bond Prices: A Mixed Frequency Google Nowcasting Approach. Computational Economics, 2019, 54, 551-573.	2.6	1
8	RTransferEntropy â€" Quantifying information flow between different time series using effective transfer entropy. SoftwareX, 2019, 10, 100265.	2.6	97
9	Today I got a million, tomorrow, I don't know: On the predictability of cryptocurrencies by means of Google search volume. International Review of Financial Analysis, 2019, 63, 147-159.	6.6	47
10	Price discovery on Bitcoin markets. Digital Finance, 2019, 1, 139-161.	1.7	36
11	Price discovery in bitcoin spot or futures?. Journal of Futures Markets, 2019, 39, 803-817.	1.8	103
12	A Quantile Regression Approach to Estimate the Variance of Financial Returns*. Journal of Financial Econometrics, 2019, 17, 616-644.	1.5	6
13	Group transfer entropy with an application to cryptocurrencies. Physica A: Statistical Mechanics and Its Applications, 2019, 516, 543-551.	2.6	30
14	Think again: volatility asymmetry and volatility persistence. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, .	0.3	8
15	Investor Pessimism and the German Stock Market: Exploring Google Search Queries. German Economic Review, 2019, 20, 1-28.	1.1	26
16	Bitcoin, gold and the US dollar â€" A replication and extension. Finance Research Letters, 2018, 25, 103-110.	6.7	358
17	Price Discovery on Bitcoin Markets. SSRN Electronic Journal, 2018, , .	0.4	6
18	Knitting Daily Google Trends -- With an Application to Augur Cryptocurrency Returns. SSRN Electronic Journal, 2018, , .	0.4	0

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19	Persistent Imbalances: The Impact of Exchange Rate Appreciation on China's Trade Balances. SSRN Electronic Journal, 2018, , .	0.4	0
20	The asymmetric return-volatility relationship of commodity prices. Energy Economics, 2018, 76, 378-387.	12.1	45
21	Asymmetric volatility in cryptocurrencies. Economics Letters, 2018, 173, 148-151.	1.9	209
22	Price Discovery in Bitcoin Spot or Futures?. SSRN Electronic Journal, 2018, , .	0.4	5
23	Analyzing volatility transmission using group transfer entropy. Energy Economics, 2018, 75, 368-376.	12.1	37
24	Price discovery in agricultural commodity markets in the presence of futures speculation. Journal of Commodity Markets, 2017, 5, 50-62.	2.1	56
25	Can Internet Search Queries Help to Predict Stock Market Volatility?. European Financial Management, 2016, 22, 171-192.	2.9	247
26	Labor income risk and householdsâ€™ risky asset holdings. Studies in Economics and Finance, 2016, 33, 262-280.	2.1	3
27	Googling gold and mining bad news. Resources Policy, 2016, 50, 306-311.	9.6	22
28	Price discovery in the markets for credit risk: a Markov switching approach. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.3	0
29	A note on cointegration of international stock market indices. International Review of Financial Analysis, 2014, 33, 10-16.	6.6	13
30	The impact of the financial crisis on transatlantic information flows: An intraday analysis. Journal of International Financial Markets, Institutions and Money, 2014, 31, 1-13.	4.2	74
31	Using transfer entropy to measure information flows between financial markets. Studies in Nonlinear Dynamics and Econometrics, 2013, 17, .	0.3	69
32	Financial market spillovers around the globe. Applied Financial Economics, 2012, 22, 45-57.	0.5	39
33	Stock return autocorrelations revisited: A quantile regression approach. Journal of Empirical Finance, 2012, 19, 254-265.	1.8	140
34	The impact of US news on the German stock marketâ€"An event study analysis. Quarterly Review of Economics and Finance, 2011, 51, 389-398.	2.7	29
35	Investor Pessimism and the German Stock Market: Exploring Google Search Queries. SSRN Electronic Journal, 0, , .	0.4	2
36	Realized Bitcoin Volatility. SSRN Electronic Journal, 0, , .	0.4	13

#	Article	IF	Citations
37	A Storm But No Damage? A Two-Country Equity and Currency Market Perspective of Brexit. SSRN Electronic Journal, 0, , .	0.4	0
38	Safe Haven Assets - The Bigger Picture. SSRN Electronic Journal, 0, , .	0.4	3
39	Recovering Google's Lost Frequencies: An Algorithm to Knit Multi-Annual High-Frequency Search Volume Time Series. SSRN Electronic Journal, 0, , .	0.4	1
40	Nothing but Noise? Price Discovery between Cryptocurrency Exchanges. SSRN Electronic Journal, 0, , .	0.4	3
41	A Safe Haven Index. SSRN Electronic Journal, 0, , .	0.4	3
42	Volatility Discovery in Cryptocurrency Markets. SSRN Electronic Journal, 0, , .	0.4	4
43	State-Dependent Momentum in International Stock Markets. SSRN Electronic Journal, 0, , .	0.4	0
44	A Cross-Country Analysis of Unemployment and Bonds with Long-Memory Relations. SSRN Electronic Journal, 0, , .	0.4	0
45	Inter-Quantile Ranges and Volatility of Financial Data. SSRN Electronic Journal, 0, , .	0.4	0
46	Information Transmission across Cryptocurrency Markets and the Role of the Blockchain. SSRN Electronic Journal, 0, , .	0.4	1