

Asymmetric exchange rate exposure of stock returns : empirical evidence from Chinese industries

Cuestas, Juan Carlos; Tang, Bo Studies in nonlinear dynamics & econometrics 2017 / art. 20160042, p. 1-21 : ill

<https://doi.org/10.1515/snde-2016-0042> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Asymmetric exchange rate exposure of stock returns : empirical evidence from Chinese industries [Online resource]

Cuestas, Juan Carlos; Tang, Bo 2015 https://www.sheffield.ac.uk/economics/research/serps/articles/2015_021

Asymmetries in the interaction between housing prices and housing credit in Estonia

Cuestas, Juan Carlos; Kukk, Merike 2017 http://www.ester.ee/record=b4663217*est <http://dx.doi.org/10.23656/25045520/22017/0140>

Asymmetries in the interaction between housing prices and housing credit in Estonia [Online resource]

Cuestas, Juan Carlos; Kukk, Merike 9th Nordic Econometric Meeting, May 24-27, 2017 in Tartu, Estonia 2017 / p. 1-27 : ill

<https://sisu.ut.ee/nem2017/sessions-papers>

Banking sector concentration, competition and financial stability : the case of Baltic countries [Online resource]

Cuestas, Juan Carlos; Lucotte, Yannick; Reigl, Nicolas Andreas 9th Nordic Econometric Meeting, May 24-27, 2017 in Tartu, Estonia 2017 / p. 1-42 : ill

<https://sisu.ut.ee/nem2017/sessions-papers>

Banking sector concentration, competition and financial stability : the case of the Baltic countries

Cuestas, Juan Carlos; Lucotte, Yannick; Reigl, Nicolas Andreas Post-communist economies 2020 / p. 215-249 : ill

<https://doi.org/10.1080/14631377.2019.1640981> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Changes in sovereign debt dynamics in Central and Eastern Europe

Cuestas, Juan Carlos 2018 https://www.ester.ee/record=b5165828*est

Changes in sovereign debt dynamics in Central and Eastern Europe

Cuestas, Juan Carlos International journal of finance & economics 2020 / p. 63-71 : ill <https://doi.org/10.1002/ijfe.1728> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

[Journal metrics at WOS](#)

Clusters in foreign-born vs. native self-employment in Europe : do we look alike?

Cuadros, Ana; Cuestas, Juan Carlos; Mourelle, Estefania Applied economics letters 2023 / p. 92-96

<https://doi.org/10.1080/13504851.2022.2130861> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Co-movement between residential and commercial housing prices: Evidence from a new database

Cuestas, Juan Carlos; Monfort, Mercedes Applied economics letters 2020 / p. 402-407

<https://doi.org/10.1080/13504851.2020.1757609> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Convergence in corporate statutory tax rates in the Asian and Pacific economies

Chen, Yang; Cuestas, Juan Carlos; Regis, Paulo Jose International journal of finance & economics 2016 / p. 266-278 : ill

<http://dx.doi.org/10.1002/ijfe.1546>

Corporate tax in Europe : towards convergence?

Regis, Paulo Jose; Cuestas, Juan Carlos; Chen, Yang Economics letters 2015 / p. 9-12 : ill

<http://dx.doi.org/10.1016/j.econlet.2015.05.030>

Credit-to-GDP ratios – non-linear trends and persistence: evidence from 44 OECD economies

Cuestas, Juan Carlos; Gil-Alana, Luis Alberiko; Malmierca, María Journal of economic studies 2023 / p. 448-463

<https://doi.org/10.1108/JES-12-2021-0637> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Current account sustainability in Central and Eastern Europe : structural change and crisis

Cuestas, Juan Carlos; Monfort, Mercedes Empirica 2021 / p. 141–153 <https://doi.org/10.1007/s10663-020-09473-7> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

[Journal metrics at WOS](#)

Do foreign exchange forecasters believe in Uncovered Interest Parity?

Cuestas, Juan Carlos; Filipozzi, Fabio; Staehr, Karsten Economics letters 2015 / p. 92-95 <https://doi.org/10.1016/j.econlet.2015.05.029>

[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Do institutions alleviate poverty? New empirical evidence

Cuestas, Juan Carlos; Intartaglia, Maurizio Economics bulletin 2016 / p. 145-154 : tab

Does internationalisation increase exchange rate exposure? -Evidence from Chinese financial firms

Cuestas, Juan Carlos; Huang, Ying Sophie; Tang, Bo International Review of Financial Analysis 2018 / p. 253 - 263

<https://doi.org/10.1016/j.irfa.2018.01.013> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

The Euribor rate : a forecasting exercise based on fractional integration

Cuestas, Juan Carlos; Gil-Alana, Luis Alberiko Applied economics letters 2025 / p. 179-182

<https://doi.org/10.1080/13504851.2023.2259592> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

The evolution and heterogeneity of credit procyclicality in Central and Eastern Europe

Cuestas, Juan Carlos; Lucotte, Yannick; Reigl, Nicolas Andreas 2019 <https://doi.org/10.23656/25045520/032019/0165>

https://www.ester.ee/record=b1860073*est

The evolution and heterogeneity of credit procyclicality in Central and Eastern Europe : [journal article]

Cuestas, Juan Carlos; Lucotte, Yannick; Reigl, Nicolas Andreas International journal of finance & economics 2022 / p. 911-942

<https://doi.org/10.1002/ijfe.2183> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Exchange rate changes and stock returns in China : a Markov switching SVAR approach [Online resource]

Cuestas, Juan Carlos; Tang, Bo 2015 https://www.sheffield.ac.uk/economics/research/serps/articles/2015_024

Financial development, institutions, and poverty alleviation : an empirical analysis

Cepparulo, Alessandra; Cuestas, Juan Carlos; Intartaglia, Maurizio Applied economics 2017 / p. 3611-3622 : tab

<https://doi.org/10.1080/00036846.2016.1265074> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Fiscal consolidation in Europe : has it worked?

Cuestas, Juan Carlos; Ordóñez, Javier Applied Economics Letters 2018 / p. 1179 - 1182

<https://doi.org/10.1080/13504851.2017.1406650> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Fiscal consumption and private consumption in Europe: what have we learned?

Cuestas, Juan Carlos; Monfort, Mercedes Applied economics letters 2023 / p. 1930-1935

<https://doi.org/10.1080/13504851.2022.2083765> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Fiscal shocks and budget balance persistence in the EU countries from Central and Eastern Europe

Cuestas, Juan Carlos; Staehr, Karsten 2011 https://www.ester.ee/record=b2706449*est

Fiscal shocks and budget balance persistence in the EU countries from Central and Eastern Europe

Cuestas, Juan Carlos; Staehr, Karsten Applied economics 2013 / p. 3211-3219 : ill <https://doi.org/10.1080/00036846.2012.703316>

[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

A further investigation of unemployment persistence in European transition economies

Cuestas, Juan Carlos; Gil-Alana, Luis Alberiko; Staehr, Karsten Journal of comparative economics 2011 / p. 514-532

<https://doi.org/10.1016/j.jce.2011.09.002> https://eprints.whiterose.ac.uk/43721/1/WRRO_43721.pdf

Gas price shocks, the current account, and the real exchange rate: an empirical analysis for the EU

Cuestas, Juan Carlos; Monfort, Mercedes; Ordóñez, Javier Finance Research Letters 2024 / art. 104840

<https://doi.org/10.1016/j.frl.2023.104840>

Government debt dynamics and the global financial crisis : has anything changed in the EA12?

Cuestas, Juan Carlos; Gil-Alana, Luis Alberiko; Staehr, Karsten Economics letters 2014 / p. 64-66

<https://doi.org/10.1016/j.econlet.2014.04.014> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Has the Current Account Broken Up With its Fundamentals in Central and Eastern Europe?

Coleman, Simeon; **Cuestas, Juan Carlos** International journal of finance & economics 2023 / p. 962-980

<https://doi.org/10.1002/ijfe.2458> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Has the relationship between the real exchange rate and its fundamentals changed over time?

Cuestas, Juan Carlos; Monfort, Mercedes; Shimbov, Bojan Baltic journal of economics 2022 / p. 68-89

<https://doi.org/10.1080/1406099X.2022.2096732> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Have real exchange rates and competitiveness in Central and Eastern Europe fundamentally changed?

Cuestas, Juan Carlos; Monfort, Mercedes; Ordóñez, Javier International Review of Economics & Finance 2024 / p. 618-628

<https://doi.org/10.1016/j.iref.2023.07.072>

House price misalignments and economic growth in Europe [Online resource]

Cuestas, Juan Carlos; Kukk, Merike; Levenko, Natalia 2021 <https://doi.org/10.23656/25045520/012021/0183>

https://www.ester.ee/record=b5269289*est

House prices and capital inflows in Spain during the boom: evidence from a cointegrated VAR and a structural Bayesian VAR

Cuestas, Juan Carlos Journal of housing economics 2017 / p. 22-28 : ill <https://doi.org/10.1016/j.jhe.2017.04.002> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Inflation convergence in Central and Eastern Europe vs. the Eurozone : non-linearities and long memory

Cuestas, Juan Carlos; Gil-Alana, Luis Alberiko; Taylor, Karl Scottish journal of political economy 2016 / p. 519-538 : ill
<http://dx.doi.org/10.1111/sjpe.12114>

Inflation targeting or exchange rate targeting: Which framework supports the goal of price stability in emerging market economies?

Abu Asab, Nora; **Cuestas, Juan Carlos**; Montagnoli, Alberto PLoS ONE 2018 / 21 p <https://doi.org/10.1371/journal.pone.0201798>
[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Investigating the oil price-exchange rate nexus : evidence from Africa 1970-2004

Coleman, Simeon; **Cuestas, Juan Carlos**; Mourelle, Estefania Economic issues 2016 / p. 53-79 : ill
<http://www.economicissues.org.uk/Files/2016/216Coleman.pdf>

Investment dynamics in central and eastern Europe: a nonlinear approach

Mourelle, Estefanía; **Cuestas, Juan Carlos** Post-communist economies 2023 / p. 496-512 : ill
<https://doi.org/10.1080/14631377.2023.2209296> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

A Markov Switching SVAR analysis on the relationship between exchange rate changes and stock returns in China

Cuestas, Juan Carlos; Tang, Bo International journal of emerging markets 2020 / p. 625-642 : ill <https://doi.org/10.1108/JOEM-06-2019-0463> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Measuring the cost of Covid-19 in terms of the rise in the unemployment rate : the case of Spain

Cuestas, Juan Carlos; Ordóñez, Javier; Monfort, Mercedes Economics 2021 / p. 112-114 : ill <https://doi.org/10.1515/econ-2021-0009>
[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Misalignments in house prices and economic growth in Europe

Cuestas, Juan Carlos; Kukk, Merike; Levenko, Natalia Applied economics 2023 / p. 3215-3237
<https://doi.org/10.1080/00036846.2022.2110212> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Oil price shocks and unemployment in Central and Eastern Europe

Cuestas, Juan Carlos; Gil-Alana, Luis Alberiko Economic Systems 2018 / p. 164 - 173 <https://doi.org/10.1016/j.ecosys.2017.05.005>
[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Oil prices and unemployment in the UK before and after the crisis : a Bayesian VAR approach. A note

Cuestas, Juan Carlos; Ordonez, Javier Physica A : statistical mechanics and its applications 2018 / p. 200-207 : ill
<https://doi.org/10.1016/j.physa.2018.06.114> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Oil prices, unemployment and the financial crisis in oil-importing countries : The case of Spain

Ordonez, Javier; Monfort, Mercedes; Cuestas, Juan Carlos Energy 2019 / p. 625-634 <https://doi.org/10.1016/j.energy.2019.05.209>
[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

On the dynamics of sovereign debt in China : sustainability and structural change

Cuestas, Juan Carlos; Regis, Paulo Jose Economic modelling 2018 / p. 356-359 : ill <https://doi.org/10.1016/j.econmod.2017.08.003>
[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

On the evolution of competitiveness in Central and Eastern Europe : is it broken?

Coleman, Simeon; **Cuestas, Juan Carlos** International journal of finance & economics 2024 / p. 2911-2926
<https://doi.org/10.1002/ijfe.2810>

On the evolution of competitiveness in Central and Eastern Europe: is it broken? [Online resource]

Cuestas, Juan Carlos 2019 https://www.ester.ee/record=b5269289*est <https://doi.org/10.23656/25045520/072019/0169>

On the relationship between exchange rates and external imbalances : should we learn from East and South-east Asia?

Cuestas, Juan Carlos; Regis, Paulo Jose Annals of economics and finance 2016 / p. 255-280 : ill
<http://aeconf.com/Articles/Nov2016/aef170202.pdf>

Panel cointegration, quantile regressions, asymmetric adjustments and crises: The case of EU current accounts

Coleman, Simeon; **Cuestas, Juan Carlos** Economic systems 2021 / art. 100870 ; 20 p <https://doi.org/10.1016/j.ecosys.2021.100870>
[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Public finances in the EU-27 : are they sustainable?

Cuestas, Juan Carlos; Gil-Alaña, Luis Albériko; Sauci, Laura Empirica 2020 / p. 181 - 204 <https://doi.org/10.1007/s10663-018-9411-0>
[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Real exchange rate misalignments in CEECs : Have they hindered growth?

Cuestas, Juan Carlos; Mourelle, Estefania; Regis, Paulo Jose Empirica 2020 / p. 733-756 <https://doi.org/10.1007/s10663-019-09454->

Self-employment by gender in the EU: convergence and clusters

Faria, Joao Ricardo; **Cuestas, Juan Carlos**; Gil-Alana, Luis Alberiko; Mourelle, Estefania Empirica 2021 / p. 717-741
<https://doi.org/10.1007/s10663-020-09494-2> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Self-employment convergence in Europe: The role of migration

Cuadros, Ana; **Cuestas, Juan Carlos**; Martin-Montaner, Joan PLoS ONE 2021 / art. e0250182, 14 p
<https://doi.org/10.1371/journal.pone.0250182> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Stochastic convergence in real personal disposable income in the EU : a note

Cuestas, Juan Carlos; Monfort, Mercedes; Ordonez, Javier International journal of finance & economics 2021 / p. 6390-6394
<https://doi.org/10.1002/ijfe.2125> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Testing for long memory in the presence of non-linear deterministic trends with Chebyshev polynomials

Cuestas, Juan Carlos; Gil-Alana, Luis Alberiko Studies in nonlinear dynamics & econometrics 2016 / p. 57-74 : ill
<https://doi.org/10.1515/snde-2014-0005>

The credibility of a soft pegged exchange rate in emerging market economies : evidence from a panel data study

Abu Asab, Nora; **Cuestas, Juan Carlos** Annals of economics and finance 2017 / p. 29-51 : tab
<http://aeconf.com/Articles/May2017/ae180102.pdf> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

The education pillar of the Europe 2020 strategy : a convergence analysis

Cuestas, Juan Carlos; Monfort, Mercedes; Ordonez, Javier Empirica 2021 / p. 1113-1129 <https://doi.org/10.1007/s10663-021-09504-x>
[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

The Great Leveraging in the European crisis countries : domestic credit and net foreign liabilities

Cuestas, Juan Carlos; Staehr, Karsten Journal of economic studies 2017 / p. 895-910 : ill <https://doi.org/10.1108/JES-12-2016-0268>
[Journal metrics at Scopus](#) [Article at Scopus](#)

The great leveraging in the GIIPS countries : domestic credit and net foreign liabilities [Online resource]

Cuestas, Juan Carlos; Staehr, Karsten 2015 https://www.sheffield.ac.uk/economics/research/serps/articles/2015_012

The interaction between housing prices and housing credit: evidence from a country with rapid credit accumulation

Cuestas, Juan Carlos; Kuk, Merike Journal of economic studies 2021 / p. 191-209 <https://doi.org/10.1108/JES-11-2019-0519> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

The Spanish housing market : is it fundamentally broken?

Cuestas, Juan Carlos; **Kuk, Merike** Working Papers 2019 / 11 p <https://doi.org/10.1080/13504851.2019.1677844>
<https://ideas.repec.org/p/jau/wpaper/2019-04.html> [Journal metrics at Scopus](#) [Article at Scopus](#)

The sustainability of European external debt : what have we learned?

Cuestas, Juan Carlos; Gil-Alana, Luis Alberiko; Regis, Paulo Jose Review of international economics 2015 / p. 445-468 : ill
<http://dx.doi.org/10.1111/roie.12175>

Towards adopting inflation targeting : The credibility and limitations of monetary policy under the fixed exchange system - the case of Jordan

Abu Asab, Nora; **Cuestas, Juan Carlos** The World economy 2021 / p. 262-285 <https://doi.org/10.1111/twec.12964> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Uncovered interest parity in Central and Eastern Europe : expectations and structural breaks

Cuestas, Juan Carlos; Filipozzi, Fabio; **Staehr, Karsten** 2015

Uncovered interest parity in Central and Eastern Europe : expectations and structural breaks

Cuestas, Juan Carlos; Filipozzi, Fabio; **Staehr, Karsten** Review of international economics 2017 / p. 695-710 : ill
<https://doi.org/10.1111/roie.12280> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Uncovered interest parity in Central and Eastern Europe : sample, expectations and structural breaks [Online resource]

Cuestas, Juan Carlos; Filipozzi, Fabio; **Staehr, Karsten** 2015 https://www.sheffield.ac.uk/economics/research/serps/articles/2015_014

Unemployment convergence in Central and Eastern European countries : driving forces and cluster behavior

Cuestas, Juan Carlos; Monfort, Mercedes; Ordonez, Javier Emerging markets finance and trade 2015 / p. 259-273 : ill
<http://dx.doi.org/10.1080/1540496X.2015.1011537>

Unemployment hysteresis by sex and education attainment in the EU

Cuestas, Juan Carlos; Gil-Alana, Luis Alberiko Journal of the knowledge economy 2024 / p. 801-827 <https://doi.org/10.1007/s13132->

[023-01106-1](#)

Unemployment rate cycles in Europe

Cuestas, Juan Carlos; Gil-Alana, Luis Alberiko Applied economics letters 2017 / p. 136-139 : ill
<http://dx.doi.org/10.1080/13504851.2016.1170926>

Unit Labour Costs and the Dynamics of Output and Unemployment in the South European Crisis Countries

Cuestas, Juan Carlos; Ordonez, Javier; **Staehr, Karsten** Empirica 2019 / p. 597–616 : ill <https://doi.org/10.1007/s10663-018-9410-1>
[Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)