

The relation between monetary policy and the stock market in Europe

Lütkepohl, Helmut; **Netšunajev, Aleksei** Econometric 2018 / art. 36 <https://doi.org/10.3390/econometrics6030036> [Journal metrics at Scopus](#) [Article at Scopus](#)

Structural vector autoregressions with heteroskedasticity : a review of different volatility models

Lütkepohl, Helmut; **Netšunajev, Aleksei** Econometrics and statistics 2017 / p. 2-18 : ill <https://doi.org/10.1016/j.ecosta.2016.05.001>

Structural vector autoregressions with smooth transition in variances

Lütkepohl, Helmut; **Netšunajev, Aleksei** Journal of economic dynamics and control 2017 / p. 43-57 : ill <https://doi.org/10.1016/j.jedc.2017.09.001> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)

Testing identification via heteroskedasticity in structural vector autoregressive models

Lütkepohl, Helmut; Meitz, Mika; **Netšunajev, Aleksei**; Saikkonen, Pentti The econometrics journal 2021 / 22 p <https://doi.org/10.1093/ectj/utaa008> [Journal metrics at Scopus](#) [Article at Scopus](#) [Journal metrics at WOS](#) [Article at WOS](#)