

Exchange rate and volatility: A bibliometric review

Por: [Flores-Sosa, M](#) (Flores-Sosa, Martha)^[1]; [Aviles-Ochoa, E](#) (Aviles-Ochoa, Ezequiel)^[1]; [Merigo, JM](#) (Merigo, Jose M.)^[2-3]

INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS

DOI: 10.1002/ijfe.2223



Acceso anticipado: NOV 2020

Tipo de documento: Review; Early Access

[Ver impacto de la revista](#)

Abstract

The exchange rate is one of the most important prices in open economies. Exchange rate volatility (ERV) has been studied in terms of its measurement, forecast and impact and relationship with other variables. This article proposes a bibliometric analysis of ERV compared with two databases Web of Science and Scopus. The number of data obtained reflects the importance of the topic in scientific research. In addition, we identify authors, institutions and countries of great influence studying currency volatility. The evolution of the study through time shows the increase in attention on the topic. VOS viewer software has been used to create graphic maps and visualize the connections existing in the study.

Palabras clave

Palabras clave de autor: [bibliometric](#); [exchange rate](#); [scopus](#); [volatility](#); [web of science](#)

KeyWords Plus: [MODELS](#); [POLICY](#); [TRADE](#); [MONETARY](#); [INDEX](#); [RISK](#)

Información del autor

Dirección para petición de copias:

Univ Autonoma Occidente, Dept Posgrad, Culiacan 80020, Sinaloa, Mexico.

Dirección correspondiente: Flores-Sosa, M (autor correspondiente)

Univ Autonoma Occidente, Dept Posgrad, Culiacan 80020, Sinaloa, Mexico.

Direcciones:

[1] Univ Autonoma Occidente, Dept Posgrad, Culiacan 80020, Sinaloa, Mexico



[2] Univ Technol Sydney, Sch Informat Syst & Modelling, Fac Engn & Informat Technol, Sydney, NSW 2007, Australia



[3] Univ Chile, Dept Management Control & Informat Syst, Sch Business & Econ, Santiago 8330015, Chile

Direcciones de correo electrónico: martha.flores@udo.mx

Editorial

WILEY, 111 RIVER ST, HOBOKEN 07030-5774, NJ USA

Información de la revista

- **Impact Factor:** [Journal Citation Reports](#)

Categorías / Clasificación

Áreas de investigación:Business & Economics

Categorías de Web of Science:Business, Finance

Información del documento

Idioma:English

Número de acceso: WOS:000584244800001

ISSN: 1076-9307

eISSN: 1099-1158