

Jussi Nikkinen

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10690888/publications.pdf>

Version: 2024-02-01

29
papers

1,490
citations

331670

21
h-index

477307

29
g-index

29
all docs

29
docs citations

29
times ranked

895
citing authors

#	ARTICLE	IF	CITATIONS
1	Stock returns and volatility following the September 11 attacks: Evidence from 53 equity markets. <i>International Review of Financial Analysis</i> , 2008, 17, 27-46.	6.6	124
2	Integration of 22 emerging stock markets: A three-dimensional analysis. <i>Global Finance Journal</i> , 2012, 23, 34-47.	5.1	108
3	Global stock market reactions to scheduled U.S. macroeconomic news announcements. <i>Global Finance Journal</i> , 2006, 17, 92-104.	5.1	105
4	Co-movement of oil and stock prices in the GCC region: A wavelet analysis. <i>Quarterly Review of Economics and Finance</i> , 2012, 52, 385-394.	2.7	94
5	Impact of oil price uncertainty on Middle East and African stock markets. <i>Energy</i> , 2017, 123, 189-197.	8.8	94
6	Terrorism and Stock Market Sentiment. <i>Financial Review</i> , 2010, 45, 263-275.	1.8	91
7	Impact of the federal open market committee's meetings and scheduled macroeconomic news on stock market uncertainty. <i>International Review of Financial Analysis</i> , 2004, 13, 1-12.	6.6	84
8	The Co-movement Dynamics of European Frontier Stock Markets. <i>European Financial Management</i> , 2014, 20, 574-595.	2.9	81
9	Co-movement of the Finnish and international stock markets: a wavelet analysis. <i>European Journal of Finance</i> , 2011, 17, 409-425.	3.1	70
10	Scheduled domestic and US macroeconomic news and stock valuation in Europe. <i>Journal of Multinational Financial Management</i> , 2004, 14, 201-215.	2.3	63
11	Implied volatility linkages among major European currencies. <i>Journal of International Financial Markets, Institutions and Money</i> , 2006, 16, 87-103.	4.2	60
12	Stock market correlations during the financial crisis of 2008-2009: Evidence from 50 equity markets. <i>International Review of Financial Analysis</i> , 2013, 28, 70-78.	6.6	56
13	Relative importance of scheduled macroeconomic news for stock market investors. <i>Journal of Economics and Finance</i> , 2003, 27, 153-165.	1.8	55
14	Production functions and productivity of family firms: Evidence from the S&P 500. <i>Quarterly Review of Economics and Finance</i> , 2009, 49, 295-307.	2.7	51
15	Cross-dynamics of exchange rate expectations: a wavelet analysis. <i>International Journal of Finance and Economics</i> , 2011, 16, 205-217.	3.5	48
16	Global and regional co-movement of the MENA stock markets. <i>Journal of Economics and Business</i> , 2013, 65, 86-100.	2.7	46
17	International transmission of uncertainty implicit in stock index option prices. <i>Global Finance Journal</i> , 2004, 15, 1-15.	5.1	42
18	Baltic stock markets and the financial crisis of 2008-2009. <i>Research in International Business and Finance</i> , 2012, 26, 398-409.	5.9	40

#	ARTICLE	IF	CITATIONS
19	Turn-of-the-month and intramonth effects: Explanation from the important macroeconomic news announcements. <i>Journal of Futures Markets</i> , 2007, 27, 105-126.	1.8	38
20	Short-term and long-term dependencies of the S&P 500 index and commodity prices. <i>Quantitative Finance</i> , 2013, 13, 583-592.	1.7	35
21	Impact of Scheduled U.S. Macroeconomic News on Stock Market Uncertainty: A Multinational Perspective. <i>Multinational Finance Journal</i> , 2001, 5, 129-148.	0.5	25
22	Oil Risk and Asset Returns: Evidence from Emerging Markets in the Middle East. <i>Emerging Markets Finance and Trade</i> , 2014, 50, 169-189.	3.1	19
23	Energy sector uncertainty decomposition: New approach based on implied volatilities. <i>Applied Energy</i> , 2019, 248, 141-148.	10.1	13
24	Cross-dynamics of volatility term structures implied by foreign exchange options. <i>Journal of Economics and Business</i> , 2009, 61, 355-375.	2.7	12
25	Turn-of-the-month and Intramonth Anomalies and U.S. Macroeconomic News Announcements on the Thinly Traded Finnish Stock Market. <i>International Journal of Economics and Finance</i> , 2009, 1, .	0.3	11
26	The EIA WPSR release, OVX and crude oil internet interest. <i>Energy</i> , 2019, 166, 131-141.	8.8	11
27	Web-Based Investor Fear Gauge and Stock Market Volatility: An Emerging Market Perspective. <i>Journal of Emerging Market Finance</i> , 2020, 19, 127-153.	1.0	5
28	Family firm competitiveness and owner involvement. <i>Journal of Applied Accounting Research</i> , 2023, 24, 260-281.	3.4	5
29	Impact of the 2008â€“2009 financial crisis on the external and internal linkages of European frontier stock markets. <i>Global Finance Journal</i> , 2020, 46, 100481.	5.1	4