Jussi Nikkinen

List of Publications by Year
in descending order

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	Family firm competitiveness and owner involvement. Journal of Applied Accounting Research, 2023, 24, 260-281.	3.4	5
2	Impact of the 2008â€“2009 financial crisis on the external and internal linkages of European frontier stock markets. Global Finance Journal, 2020, 46, 100481.	5.1	4
3	Web-Based Investor Fear Gauge and Stock Market Volatility: An Emerging Market Perspective. Journal of Emerging Market Finance, 2020, 19, 127-153.	1.0	5
4	Energy sector uncertainty decomposition: New approach based on implied volatilities. Applied Energy, 2019, 248, 141-148.	10.1	13
5	The EIA WPSR release, OVX and crude oil internet interest. Energy, 2019, 166, 131-141.	8.8	11
6	Impact of oil price uncertainty on Middle East and African stock markets. Energy, 2017, 123, 189-197.	8.8	94
7	The Coâ€movement Dynamics of European Frontier Stock Markets. European Financial Management, 2014, 20, 574-595.	2.9	81
8	Oil Risk and Asset Returns: Evidence from Emerging Markets in the Middle East. Emerging Markets Finance and Trade, 2014, 50, 169-189.	3.1	19
9	Global and regional co-movement of the MENA stock markets. Journal of Economics and Business, 2013, 65, 86-100.	2.7	46
10	Stock market correlations during the financial crisis of 2008â€“2009: Evidence from 50 equity markets. International Review of Financial Analysis, 2013, 28, 70-78.	6.6	56
11	Short-term and long-term dependencies of the S&P 500 index and commodity prices. Quantitative Finance, 2013, 13, 583-592.	1.7	35
12	Co-movement of oil and stock prices in the GCC region: A wavelet analysis. Quarterly Review of Economics and Finance, 2012, 52, 385-394.	2.7	94
13	Integration of 22 emerging stock markets: A three-dimensional analysis. Global Finance Journal, 2012, 23, 34-47.	5.1	108
14	Baltic stock markets and the financial crisis of 2008â€“2009. Research in International Business and Finance, 2012, 26, 398-409.	5.9	40
15	Cross-dynamics of exchange rate expectations: a wavelet analysis. International Journal of Finance and Economics, 2011, 16, 205-217.	3.5	48
16	Co-movement of the Finnish and international stock markets: a wavelet analysis. European Journal of Finance, 2011, 17, 409-425.	3.1	70
17	Terrorism and Stock Market Sentiment. Financial Review, 2010, 45, 263-275.	1.8	91
18	Turn-of-the-month and Intramonth Anomalies and U.S. Macroeconomic News Announcements on the Thinly Traded Finnish Stock Market. International Journal of Economics and Finance, 2009, 1, .	0.3	11

#	Article	IF	Citations
19	Production functions and productivity of family firms: Evidence from the S&P 500. Quarterly Review of Economics and Finance, 2009, 49, 295-307.	2.7	51
20	Cross-dynamics of volatility term structures implied by foreign exchange options. Journal of Economics and Business, 2009, 61, 355-375.	2.7	12
21	Stock returns and volatility following the September 11 attacks: Evidence from 53 equity markets. International Review of Financial Analysis, 2008, 17, 27-46.	6.6	124
22	Turn-of-the-month and intramonth effects: Explanation from the important macroeconomic news announcements. Journal of Futures Markets, 2007, 27, 105-126.	1.8	38
23	Global stock market reactions to scheduled U.S. macroeconomic news announcements. Global Finance Journal, 2006, 17, 92-104.	5.1	105
24	Implied volatility linkages among major European currencies. Journal of International Financial Markets, Institutions and Money, 2006, 16, 87-103.	4.2	60
25	Scheduled domestic and US macroeconomic news and stock valuation in Europe. Journal of Multinational Financial Management, 2004, 14, 201-215.	2.3	63
26	International transmission of uncertainty implicit in stock index option prices. Global Finance Journal, 2004, 15, 1-15.	5.1	42
27	Impact of the federal open market committee's meetings and scheduled macroeconomic news on stock market uncertainty. International Review of Financial Analysis, 2004, 13, 1-12.	6.6	84
28	Relative importance of scheduled macroeconomic news for stock market investors. Journal of Economics and Finance, 2003, 27, 153-165.	1.8	55
29	Impact of Scheduled U.S. Macroeconomic News on Stock Market Uncertainty: A Multinational Perspecive. Multinational Finance Journal, 2001, 5, 129-148.	0.5	25