Mike George Tsionas

List of Publications by Year
in descending order

335 papers	6,646 citations	81743 39 h-index	106150 65 g-index
340 all docs	340 docs citations	340 times ranked	3962 citing authors

#	Article	IF	Citations
1	Another look at contagion across United States and European financial markets: Evidence from the <scp>credit default swaps</scp> markets. International Journal of Finance and Economics, 2023, 28, 1137-1155.	1.9	2
2	The environmental consequences of blockchain technology: A Bayesian quantile cointegration analysis for Bitcoin. International Journal of Finance and Economics, 2023, 28, 1602-1621.	1.9	22
3	Clustering and meta-envelopment in data envelopment analysis. European Journal of Operational Research, 2023, 304, 763-778.	3.5	5
4	Semiparametric estimation of spatial autoregressive smooth-coefficient panel stochastic frontier models. European Journal of Operational Research, 2023, 304, 1189-1199.	3.5	3
5	Combining data envelopment analysis and stochastic frontiers via a LASSO prior. European Journal of Operational Research, 2023, 304, 1158-1166.	3.5	2
6	Performance estimation when the distribution of inefficiency is unknown. European Journal of Operational Research, 2023, 304, 1212-1222.	3.5	0
7	Modelling sustainability efficiency in banking. International Journal of Finance and Economics, 2022, 27, 3754-3772.	1.9	10
8	Extensions of the Pesaran, Shin and Smith (2001) bounds testing procedure. Empirical Economics, 2022, 62, 605-634.	1.5	8
9	Tourism during and after COVID-19: An Expert-Informed Agenda for Future Research. Journal of Travel Research, 2022, 61, 454-457.	5.8	64
10	Addressing endogeneity when estimating stochastic ray production frontiers: a Bayesian approach. Empirical Economics, 2022, 62, 1345-1363.	1.5	1
11	Estimating Monotone Concave Stochastic Production Frontiers. Journal of Business and Economic Statistics, 2022, 40, 1403-1414.	1.8	0
12	Efficient semiparametric copula estimation of regression models with endogeneity. Econometric Reviews, 2022, 41, 485-504.	0.5	6
13	Cultural interconnectedness in supply chain networks and change in performance: An internal efficiency perspective. International Journal of Production Economics, 2022, 243, 108314.	5.1	6
14	The Degree of Internationalization and Firm Productivity: Empirical Evidence from Large Multinationals. British Journal of Management, 2022, 33, 1969-1990.	3.3	4
15	Management practices and M&A success. Journal of Banking and Finance, 2022, 134, 106355.	1.4	8
16	Endogenous efficiency of the dynamic profit maximization in the intertemporal production models of venture behavior. International Journal of Production Economics, 2022, 246, 108411.	5.1	2
17	No entrepreneur steps in the same river twice: Limited learning advantage for serial entrepreneurs. Journal of Business Research, 2022, 142, 1038-1052.	5.8	0
18	Convex non-parametric least squares, causal structures and productivity. European Journal of Operational Research, 2022, 303, 370-387.	3.5	2

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19	Measuring managerial ability in the hotel industry. International Journal of Hospitality Management, 2022, 103, 103223.	5.3	0
20	Efficiency estimation using probabilistic regression trees with an application to Chilean manufacturing industries. International Journal of Production Economics, 2022, 249, 108492.	5.1	9
21	A principal-agent approach for estimating firm efficiency: Revealing bank managerial behavior. Journal of International Financial Markets, Institutions and Money, 2022, , 101576.	2.1	0
22	Productivity with Endogenous FDI Spillovers: A Novel Estimation Approach. International Journal of Production Economics, 2022, 251, 108546.	5.1	4
23	More general panel data models for hospitality and tourism research. International Journal of Contemporary Hospitality Management, 2022, 34, 4142.	5.3	0
24	Bank deposits and Google searches in a crisis economy: Bayesian nonâ€linear evidence for Greece (2009â€"2015). International Journal of Finance and Economics, 2021, 26, 5408-5424.	1.9	7
25	COVID-19 and gradual adjustment in the tourism, hospitality, and related industries. Tourism Economics, 2021, 27, 1828-1832.	2.6	47
26	Testing for persistence in US mutual fundsâ€™ performance: a Bayesian dynamic panel model. Annals of Operations Research, 2021, 299, 1203-1233.	2.6	3
27	Dissections of input and output efficiency: A generalized stochastic frontier model. International Journal of Production Economics, 2021, 232, 107940.	5.1	9
28	Stochastic frontier models with time-varying conditional variances. European Journal of Operational Research, 2021, 292, 1115-1132.	3.5	2
29	Compression in stochastic frontier models. Annals of Tourism Research, 2021, 88, 103026.	3.7	1
30	Estimation of semi- and nonparametric stochastic frontier models with endogenous regressors. Empirical Economics, 2021, 60, 3043-3068.	1.5	7
31	Bayesian Hypothesis Testing for Hospitality and Tourism Research. Journal of Hospitality and Tourism Research, 2021, 45, 1114-1130.	1.8	2
32	Efficiency convergence in Islamic and conventional banks. Journal of International Financial Markets, Institutions and Money, 2021, 70, 101279.	2.1	16
33	Constraints in models of production and cost via slack-based measures. Empirical Economics, 2021, 61, 3347.	1.5	0
34	Estimation of costs of technical and allocative inefficiency. Journal of Productivity Analysis, 2021, 55, 41-46.	0.8	3
35	Testing for Collinearity using Bayesian Analysis. Journal of Hospitality and Tourism Research, 2021, 45, 1131-1141.	1.8	3
36	Investigating dynamic price co-movements in the international milk market using copulas: The role of trade agreements. Economic Modelling, 2021, 95, 215-227.	1.8	3

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37	Multi-criteria optimization in regression. Annals of Operations Research, 2021, 306, 7-25.	2.6	1
38	A Bayesian non-parametric stochastic frontier model. Annals of Tourism Research, 2021, 87, 103116.	3.7	10
39	Bayesian forecasting with the structural damped trend model. International Journal of Production Economics, 2021, 234, 108046.	5.1	0
40	Bayesian analysis of static and dynamic Hurst parameters under stochastic volatility. Physica A: Statistical Mechanics and Its Applications, 2021, 567, 125647.	1.2	2
41	Comparison of stochastic frontier models using the HyvÃrinen factor. Economics Letters, 2021, 202, 109815.	0.9	0
42	Does alternative finance moderate bank fragility? Evidence from the euro area. Journal of International Financial Markets, Institutions and Money, 2021, 72, 101340.	2.1	3
43	Trading off accuracy for speed: Hedge funds' decision-making under uncertainty. International Review of Financial Analysis, 2021, 75, 101728.	3.1	3
44	How much do low-scoring food establishments improve after health safety inspections? Not much! Evidence from Los Angeles. International Journal of Hospitality Management, 2021, 95, 102927.	5.3	1
45	A Bayesian solution to multicollinearity through unobserved common factors. Tourism Management, 2021, 84, 104277.	5.8	4
46	LASSO+DEA for small and big wide data. Omega, 2021, 102, 102419.	3.6	19
47	Generalized estimation of productivity with multiple bad outputs: The importance of materials balance constraints. European Journal of Operational Research, 2021, 292, 1165-1186.	3.5	3
48	Revenue functions for hotels within clusters. International Journal of Hospitality Management, 2021, 98, 103016.	5.3	0
49	Making inference of British household's happiness efficiency: A Bayesian latent model. European Journal of Operational Research, 2021, 294, 312-326.	3.5	0
50	Optimal combinations of stochastic frontier and data envelopment analysis models. European Journal of Operational Research, 2021, 294, 790-800.	3.5	18
51	Addressing endogeneity: some (mostly) harmless recommendations. International Journal of Contemporary Hospitality Management, 2021, 33, 4129-4160.	5.3	0
52	Why fully efficient banks matter? A nonparametric stochastic frontier approach in the presence of fully efficient banks. Empirical Economics, 2020, 58, 2733-2760.	1.5	3
53	On mutual funds-of-ETFs asset allocation with rebalancing: sample covariance versus EWMA and GARCH. Annals of Operations Research, 2020, 284, 469-482.	2.6	4
54	A novel forecasting model for the Baltic dry index utilizing optimal squeezing. Journal of Forecasting, 2020, 39, 56-68.	1.6	19

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55	A Monte Carlo Study of Time Varying Coefficient (TVC) Estimation. Computational Economics, 2020, 56, 115-130.	1.5	1
56	A Bayesian approach to continuous type principal-agent problems. European Journal of Operational Research, 2020, 280, 1188-1192.	3.5	3
57	Narcissistic CEOs and corporate social responsibility: Does the role of an outside board of directors matter?. International Journal of Hospitality Management, 2020, 85, 102350.	5.3	19
58	A coherent approach to Bayesian Data Envelopment Analysis. European Journal of Operational Research, 2020, 281, 439-448.	3.5	11
59	A Bayesian Signals Approach for the Detection of Crises. Journal of Quantitative Economics, 2020, 18, 551-585.	0.2	0
60	Does risk aversion affect bank output loss? The case of the Eurozone. European Journal of Operational Research, 2020, 282, 1127-1145.	3.5	3
61	Bounded rationality and thick frontiers in stochastic frontier analysis. European Journal of Operational Research, 2020, 284, 762-768.	3.5	4
62	Endogenous dynamic efficiency in the intertemporal optimization models of firm behavior. European Journal of Operational Research, 2020, 284, 313-324.	3.5	4
63	Management estimation in banking. European Journal of Operational Research, 2020, 284, 355-372.	3.5	9
64	Revealing forecaster's preferences: A Bayesian multivariate loss function approach. Journal of Forecasting, 2020, 39, 412-437.	1.6	0
65	Quantile Stochastic Frontiers. European Journal of Operational Research, 2020, 282, 1177-1184.	3.5	19
66	A note on the Gao et al. (2019) uniform mixture model in the case of regression. Annals of Operations Research, 2020, 289, 495-501.	2.6	3
67	Understanding the COVID-19 tourist psyche: The Evolutionary Tourism Paradigm. Annals of Tourism Research, 2020, 85, 103053.	3.7	256
68	Symbolic regression for better specification. International Journal of Hospitality Management, 2020, 91, 102638.	5.3	3
69	A solution to log of dependent variables with negative observations. Journal of Productivity Analysis, 2020, 54, 107-119.	0.8	3
70	Dynamic network DEA and SFA models for accounting and financial indicators with an analysis of super-efficiency in stochastic frontiers: An efficiency comparison in OECD banking. International Review of Economics and Finance, 2020, 69, 456-468.	2.2	28
71	Efficiency gains in least squares estimation: A new approach. Econometric Reviews, 2020, , 1-24.	0.5	0
72	Correcting for endogeneity in hospitality and tourism research. International Journal of Contemporary Hospitality Management, 2020, 32, 2657-2675.	5.3	6

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73	A Bayesian panel stochastic volatility measure of financial stability. International Journal of Finance and Economics, 2020, , .	1.9	1
74	Unknown latent structure and inefficiency in panel stochastic frontier models. Journal of Productivity Analysis, 2020, 54, 75-86.	0.8	9
75	A spatial stochastic frontier model with endogenous frontier and environmental variables. European Journal of Operational Research, 2020, 286, 389-399.	3.5	31
76	On the estimation of technical and allocative efficiency in a panel stochastic production frontier system model: Some new formulations and generalizations. European Journal of Operational Research, 2020, 287, 762-775.	3.5	14
77	Endogeneity in multiple output production: Evidence from the US hotel industry. Tourism Management, 2020, 80, 104124.	5.8	5
78	Directional technology distance functions through duality. Economics Letters, 2020, 190, 109112.	0.9	0
79	Remarks on Bank Competition and Convergence Dynamics. Journal of Risk and Financial Management, 2020, 13, 101.	1.1	1
80	A Minimax Regret Approach to Decision Making Under Uncertainty. Journal of Agricultural Economics, 2020, 71, 698-718.	1.6	4
81	The dynamics of fleet size and shipping profitability: the role of steel-scrap prices. Maritime Policy and Management, 2020, 47, 985-1009.	1.9	2
82	Dynamic quantile stochastic frontier models. International Journal of Hospitality Management, 2020, 89, 102588.	5.3	4
83	Quantile stochastic frontier models with endogeneity. Economics Letters, 2020, 188, 108964.	0.9	13
84	On a model of environmental performance and technology gaps. European Journal of Operational Research, 2020, 285, 1141-1152.	3.5	1
85	Bayesian inputâ€“output table update using a benchmark LASSO prior. Economic Systems Research, 2020, 32, 413-427.	1.2	2
86	On a High-Dimensional Model Representation method based on Copulas. European Journal of Operational Research, 2020, 284, 967-979.	3.5	9
87	Developing Courageous Research Ideas. Journal of Travel Research, 2020, 59, 1140-1146.	5.8	29
88	Testing moderation effects using non-parametric regressions. International Journal of Hospitality Management, 2020, 86, 102441.	5.3	0
89	A note on Sigmaâ€“Mu efficiency analysis as a methodology for evaluating units through composite indicators. European Journal of Operational Research, 2020, 286, 1187-1196.	3.5	1
90	Multidirectional conditional convergence in European banking. Journal of Economic Behavior and Organization, 2020, 173, 88-106.	1.0	12

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91	Stochastic dominance tests. Journal of Economic Dynamics and Control, 2020, 112, 103849.	0.9	1
92	Measuring firm performance: Differentiating between uncontrollable and controllable bad outputs. Tourism Management, 2020, 80, 104107.	5.8	8
93	A Novel MIMIC-Style Model of European Bank Technical Efficiency and Productivity Growth. , 2020, 2020, .		1
94	The Contribution of Jump Activity and Sign to Forecasting Stock Price Volatility. , 2020, 2019, .		1
95	Nonperforming loans in the euro area: <scp>A</scp>re coreâ€"periphery banking markets fragmented?. International Journal of Finance and Economics, 2019, 24, 97-112.	1.9	59
96	A non-linear Keynesian Goodwin-type endogenous model of the cycle: Bayesian evidence for the USA. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, .	0.2	0
97	Measuring comparative advantages in the Euro Area. Economic Modelling, 2019, 76, 260-269.	1.8	3
98	Transition and limiting distributions when covariates are available. Economics Letters, 2019, 183, 108553.	0.9	0
99	Does efficiency help banks survive and thrive during financial crises?. Journal of Banking and Finance, 2019, 106, 445-470.	1.4	66
100	Bayesian dynamic panel models for tourism research. Tourism Management, 2019, 75, 582-594.	5.8	5
101	Ordinal-response GARCH models for transaction data: A forecasting exercise. International Journal of Forecasting, 2019, 35, 1273-1287.	3.9	1
102	Quantitative research in tourism and hospitality: an agenda for best-practice recommendations. International Journal of Contemporary Hospitality Management, 2019, 31, 2776-2787.	5.3	18
103	A time-varying true individual effects model with endogenous regressors. Journal of Econometrics, 2019, 211, 539-559.	3.5	45
104	A regression discontinuity stochastic frontier model with an application to educational attainment. Stat, 2019, 8, e242.	0.3	4
105	Measuring the Productive Efficiency of the Connecticut Long Island Lobster Sound Fishery Using a Novel Finite Mixture Model. Marine Resource Economics, 2019, 34, 267-285.	1.1	1
106	Bayesian nonlinear panel cointegration: an empirical application to the EKC hypothesis. Letters in Spatial and Resource Sciences, 2019, 12, 113-120.	1.2	2
107	Regional Innovation in the United States: A Poisson Stochastic Frontier Approach With Finite Mixture Structure. , 2019, , 771-800.		0
108	The Neural Network Production Function: Panel Evidence for the United States. , 2019, , 953-978.		0

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109	Revisiting shape and moderation effects in curvilinear models. Tourism Management, 2019, 75, 216-230.	5.8	16
110	The impact of market competition on CEO salary in the US energy sector1. Energy Policy, 2019, 132, 32-37.	4.2	9
111	On the estimation of total factor productivity: A novel Bayesian non-parametric approach. European Journal of Operational Research, 2019, 277, 886-902.	3.5	9
112	Forecasting occupancy rate with Bayesian compression methods. Annals of Tourism Research, 2019, 75, 439-449.	3.7	26
113	A review of research into performance modeling in tourism research - Launching the Annals of Tourism Research curated collection on performance modeling in tourism research. Annals of Tourism Research, 2019, 76, 266-277.	3.7	29
114	Forecasting realised volatility using ARFIMA and HAR models. Quantitative Finance, 2019, 19, 1627-1638.	0.9	10
115	Multivariate stochastic volatility with large and moderate shocks. Journal of the Royal Statistical Society Series A: Statistics in Society, 2019, 182, 887-917.	0.6	0
116	Financial development and economic growth nexus: A more revisionist approach. Economic Notes, 2019, 48, e12134.	0.3	1
117	Diagnostic testing in Bayesian analysis. International Journal of Contemporary Hospitality Management, 2019, 32, 1449-1468.	5.3	3
118	Robust Bayesian Inference in Stochastic Frontier Models. Journal of Risk and Financial Management, 2019, 12, 183.	1.1	0
119	Modeling asymmetric price transmission in the European food market. Economic Modelling, 2019, 76, 216-230.	1.8	19
120	Exploring vessel-price dynamics: the case of the dry bulk market. Maritime Policy and Management, 2019, 46, 309-329.	1.9	11
121	Importance sampling from posterior distributions using copula-like approximations. Journal of Econometrics, 2019, 210, 45-57.	3.5	2
122	A Bayesian semiparametric approach to stochastic frontiers and productivity. European Journal of Operational Research, 2019, 274, 391-402.	3.5	31
123	Further results on estimating inefficiency effects in stochastic frontier models. European Journal of Operational Research, 2019, 275, 1157-1164.	3.5	10
124	Multi-objective optimization using statistical models. European Journal of Operational Research, 2019, 276, 364-378.	3.5	13
125	Dynamics of Inefficiency and Merger in English Higher Education From 1996/97 to 2008/9: A Comparison of Preâ€Merging, Postâ€Merging and Nonâ€Merging Universities Using Bayesian Methods. Manchester School, 2019, 87, 297-323.	0.4	5
126	On proper specification in tourism research. Annals of Tourism Research, 2019, 77, 148-153.	3.7	2

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127	Accounting for Heterogeneity in Environmental Performance Using Data Envelopment Analysis. Computational Economics, 2019, 54, 1005-1025.	1.5	1
128	Diagnosing and correcting the effects of multicollinearity: Bayesian implications of ridge regression. Tourism Management, 2019, 71, 1-8.	5.8	52
129	Estimating Technical Efficiency and Production Risk under Contract Farming: A Bayesian Estimation and Stochastic Dominance Methodology. Journal of Agricultural Economics, 2019, 70, 353-371.	1.6	18
130	Modeling and Forecasting Regional Tourism Demand Using the Bayesian Global Vector Autoregressive (BGVAR) Model. Journal of Travel Research, 2019, 58, 383-397.	5.8	90
131	Bayesian inference in threshold stochastic frontier models. Empirical Economics, 2019, 56, 399-422.	1.5	2
132	Non-parametric regression for hypothesis testing in hospitality and tourism research. International Journal of Hospitality Management, 2019, 76, 43-47.	5.3	4
133	Bayesian Performance Evaluation. , 2019, , 383-417.		0
134	A novel model of costly technical efficiency. European Journal of Operational Research, 2018, 268, 653-664.	3.5	6
135	Measuring management practices. International Journal of Production Economics, 2018, 199, 65-77.	5.1	11
136	An internally consistent approach to the estimation of market power and cost efficiency with an application to U.S.Âbanking. European Journal of Operational Research, 2018, 270, 747-760.	3.5	15
137	Bayesian local influence analysis: With an application to stochastic frontiers. Economics Letters, 2018, 165, 54-57.	0.9	1
138	Changing The Basics: Toward More Use of Quantile Regressions in Hospitality and Tourism Research. International Journal of Hospitality Management, 2018, 72, 140-144.	5.3	17
139	Debt dynamics in Europe: A Network General Equilibrium GVAR approach. Journal of Economic Dynamics and Control, 2018, 93, 175-202.	0.9	5
140	Bayes factors vs. P-values. Tourism Management, 2018, 67, 17-31.	5.8	18
141	Assessing the strategic fit of potential M&As in Chinese banking: A novel Bayesian stochastic frontier approach. Economic Modelling, 2018, 73, 254-263.	1.8	9
142	Statistical inference in efficient production with bad inputs and outputs using latent prices and optimal directions. Journal of Econometrics, 2018, 204, 131-146.	3.5	19
143	Bayesian CV@R/super-quantile regression. Journal of Applied Statistics, 2018, 45, 2943-2957.	0.6	2
144	A Semi-Parametric Non-linear Neural Network Filter: Theory and Empirical Evidence. Computational Economics, 2018, 51, 637-675.	1.5	7

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145	Shadow directional distance functions with bads: GMM estimation of optimal directions and efficiencies. Empirical Economics, 2018, 54, 207-230.	1.5	15
146	Production of output and ideas: efficiency and growth patterns in the United States. Regional Studies, 2018, 52, 105-118.	2.5	6
147	A Bayesian approach to find Pareto optima in multiobjective programming problems using Sequential Monte Carlo algorithms. Omega, 2018, 77, 73-79.	3.6	3
148	The estimation and decomposition of tourism productivity. Tourism Management, 2018, 65, 131-142.	5.8	75
149	Note on posterior inference for the Bingham distribution. Communications in Statistics - Theory and Methods, 2018, 47, 3022-3028.	0.6	2
150	The time has come: Toward Bayesian SEM estimation in tourism research. Tourism Management, 2018, 64, 98-109.	5.8	40
151	The spurious effect of ARCH errors on linearity tests: a theoretical note and an alternative maximum likelihood approach. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.2	0
152	Stochastic frontier models with flexible random coefficients. Global Business and Economics Review, 2018, 20, 126.	0.2	0
153	Smooth approximations to monotone concave functions in production analysis: An alternative to nonparametric concave least squares. European Journal of Operational Research, 2018, 271, 797-807.	3.5	9
154	Foreign direct investment in OECD countries: a special focus in the case of Greece. Applied Economics, 2018, 50, 5579-5591.	1.2	8
155	Efficiency in banking of developing countries with the same cultural background. Journal of Economic Studies, 2018, 45, 638-659.	1.0	9
156	Revisiting the returns of public infrastructure in Mexico: A limited information local likelihood estimation. Economic Modelling, 2018, 75, 132-141.	1.8	3
157	Bayesian inference of the fractional Ornsteinâ€“Uhlenbeck process under a flow sampling scheme. Computational Statistics, 2018, 33, 1687-1713.	0.8	2
158	Measuring hotel performance: Toward more rigorous evidence in both scope and methods. Tourism Management, 2018, 69, 69-87.	5.8	36
159	Adjustment costs in the technical efficiency: An application to global banking. European Journal of Operational Research, 2017, 256, 640-649.	3.5	26
160	Foreign Direct Investment Determinants in <scp>OECD</scp> and Developing Countries. Review of Development Economics, 2017, 21, 527-542.	1.0	38
161	Bayesian Approach for the Measurement of Tourism Performance. Journal of Travel Research, 2017, 56, 172-186.	5.8	23
162	Bayesian estimation of agent-based models. Journal of Economic Dynamics and Control, 2017, 77, 26-47.	0.9	112

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163	A non-iterative (trivial) method for posterior inference in stochastic volatility models. Statistics and Probability Letters, 2017, 126, 83-87.	0.4	2
164	System stress testing of bank liquidity risk. Journal of International Money and Finance, 2017, 73, 22-40.	1.3	4
165	Neglected chaos in international stock markets: Bayesian analysis of the joint returnâ€“volatility dynamical system. Physica A: Statistical Mechanics and Its Applications, 2017, 482, 95-107.	1.2	5
166	A structural vector autoregressive model of technical efficiency and delays with an application to Chinese airlines. Transportation Research, Part A: Policy and Practice, 2017, 101, 1-10.	2.0	18
167	Destination characteristics that drive hotel performance: A state-of-the-artÂglobal analysis. Tourism Management, 2017, 60, 270-279.	5.8	43
168	The profit function system with output- and input-specific technical efficiency. Economics Letters, 2017, 151, 111-114.	0.9	0
169	Endogenous bank risk and efficiency. European Journal of Operational Research, 2017, 260, 376-387.	3.5	40
170	Did the financial crisis affect the market valuation of large systemic U.S. banks?. Journal of Financial Stability, 2017, 32, 115-123.	2.6	12
171	â€œWhen, Where, and Howâ€•of Efficiency Estimation: Improved Procedures for Stochastic Frontier Modeling. Journal of the American Statistical Association, 2017, 112, 948-965.	1.8	15
172	The long-run causal relationship between exports and economic growth in the euro area. Applied Economics Letters, 2017, 24, 536-539.	1.0	9
173	Series estimation of functional-coefficient partially linear regression model. Communications in Statistics - Theory and Methods, 2017, 46, 7593-7602.	0.6	0
174	Asymmetric Price Adjustment in the US Gasoline Industry: Evidence from Bayesian Threshold Dynamic Panel Data Models. International Journal of the Economics of Business, 2017, 24, 91-128.	1.0	11
175	Microfoundations for stochastic frontiers. European Journal of Operational Research, 2017, 258, 1165-1170.	3.5	8
176	A Cost System Approach to the Stochastic Directional Technology Distance Function with Undesirable Outputs: The Case of us Banks in 2001â€“2010. Journal of Applied Econometrics, 2016, 31, 1407-1429.	1.3	47
177	A Spatial Stochastic Frontier Model with Spillovers: Evidence for Italian Regions. Scottish Journal of Political Economy, 2016, 63, 243-257.	1.1	41
178	On the Joint Estimation of Heterogeneous Technologies, Technical, and Allocative Inefficiency. Econometric Reviews, 2016, 35, 871-893.	0.5	1
179	Non-linearities in financial bubbles: Theory and Bayesian evidence from S&P500. Journal of Financial Stability, 2016, 24, 61-70.	2.6	2
180	Directional distance functions: Optimal endogenous directions. Journal of Econometrics, 2016, 190, 301-314.	3.5	65

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181	An alternative semiparametric approach to the modelling of asymmetric gasoline price adjustment. Energy Economics, 2016, 56, 384-388.	5.6	27
182	Bayesian GVAR with k-endogenous dominants & inputâ€“output weights: Financial and trade channels in crisis transmission for BRICs. Journal of International Financial Markets, Institutions and Money, 2016, 42, 1-26.	2.1	18
183	On the estimation of zero-inefficiency stochastic frontier models with endogenous regressors. Economics Letters, 2016, 147, 19-22.	0.9	5
184	Zero-inefficiency stochastic frontier models with varying mixing proportion: A semiparametric approach. European Journal of Operational Research, 2016, 249, 1113-1123.	3.5	13
185	Mobility of knowledge and local innovation activity. European Economic Review, 2016, 85, 39-61.	1.2	16
186	Bayesian analysis of multivariate stable distributions using one-dimensional projections. Journal of Multivariate Analysis, 2016, 143, 185-193.	0.5	6
187	Unobserved Heterogeneity in Hospitality and Tourism Research. Journal of Travel Research, 2016, 55, 774-788.	5.8	14
188	Notes on technical efficiency estimation with multiple inputs and outputs. European Journal of Operational Research, 2016, 249, 784-788.	3.5	3
189	Parameters measuring bank risk and their estimation. European Journal of Operational Research, 2016, 250, 291-304.	3.5	10
190	The good, the bad and the technology: Endogeneity in environmental production models. Journal of Econometrics, 2016, 190, 315-327.	3.5	35
191	System estimation of GVAR with two dominants and network theory: Evidence for BRICs. Economic Modelling, 2015, 51, 604-616.	1.8	13
192	Banksâ€™ Risk Endogenous to Strategic Management Choices. British Journal of Management, 2015, 26, 637-656.	3.3	13
193	Bayesian Approach to Disentangling Technical and Environmental Productivity. Econometrics, 2015, 3, 443-465.	0.5	13
194	Likelihood-based Inference in S-distributions. Communications in Statistics - Theory and Methods, 2015, 44, 153-158.	0.6	0
195	Endogeneity in stochastic frontier models: Copula approach without external instruments. Economics Letters, 2015, 133, 85-88.	0.9	66
196	Economic Fluctuations and Fiscal Policy in Europe: A Political Business Cycles Approach Using Panel Data and Clustering (1996â€“2013). Open Economies Review, 2015, 26, 971-998.	0.9	6
197	Incorporating destination quality into the measurement of tourism performance: A Bayesian approach. Tourism Management, 2015, 49, 58-71.	5.8	61
198	Estimation of Input Distance Functions: A System Approach. American Journal of Agricultural Economics, 2015, 97, 1478-1493.	2.4	29

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199	How are market preferences shaped? The case of sovereign debt of stressed euro-area countries. Journal of Banking and Finance, 2015, 61, 106-116.	1.4	5
200	Does labour regulation affect technical and allocative efficiency? Evidence from the banking industry. Journal of Banking and Finance, 2015, 61, S84-S98.	1.4	16
201	Dynamic technical and allocative efficiencies in European banking. Journal of Banking and Finance, 2015, 52, 130-139.	1.4	35
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