

# Dimitrios Dimitriou

## List of Publications by Year in descending order

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17  
papers

836  
citations

687363

13  
h-index

996975

15  
g-index

17  
all docs

17  
docs citations

17  
times ranked

574  
citing authors

#	ARTICLE	IF	CITATIONS
1	Global financial crisis and emerging stock market contagion: A multivariate FIAPARCH-DCC approach. <i>International Review of Financial Analysis</i> , 2013, 30, 46-56.	6.6	271
2	Contagion of the Global Financial Crisis and the real economy: A regional analysis. <i>Economic Modelling</i> , 2015, 44, 283-293.	3.8	123
3	Islamic financial markets and global crises: Contagion or decoupling?. <i>Economic Modelling</i> , 2016, 57, 36-46.	3.8	115
4	Financial crises and dynamic linkages among international currencies. <i>Journal of International Financial Markets, Institutions and Money</i> , 2013, 26, 319-332.	4.2	63
5	On quantitative easing and high frequency exchange rate dynamics. <i>Research in International Business and Finance</i> , 2015, 34, 110-125.	5.9	43
6	Financial crises, exchange rate linkages and uncovered interest parity: Evidence from G7 markets. <i>Economic Modelling</i> , 2017, 66, 112-120.	3.8	38
7	Intraday exchange rate volatility transmissions across QE announcements. <i>Finance Research Letters</i> , 2015, 14, 128-134.	6.7	34
8	Asset Markets Contagion During the Global Financial Crisis. <i>Multinational Finance Journal</i> , 2013, 17, 49-76.	0.5	27
9	Are there any other safe haven assets? Evidence for "exotic" and alternative assets. <i>International Review of Economics and Finance</i> , 2020, 69, 614-628.	4.5	26
10	ECB's unconventional monetary policy and cross-financial-market correlation dynamics. <i>North American Journal of Economics and Finance</i> , 2019, 50, 101045.	3.5	22
11	On emerging stock market contagion: The Baltic region. <i>Research in International Business and Finance</i> , 2016, 36, 312-321.	5.9	21
12	Contagion channels of the USA subprime financial crisis. <i>Journal of Financial Economic Policy</i> , 2013, 5, 61-71.	1.0	19
13	Contagion effects of the global financial crisis in us and European real economy sectors. <i>Panoeconomicus</i> , 2014, 61, 275-288.	0.7	17
14	Testing purchasing power parity for Japan and the US: A structural-break approach. <i>Japan and the World Economy</i> , 2013, 28, 53-59.	1.1	13
15	Modelling the dynamics of unconventional monetary policies' impact on professionals' forecasts. <i>Journal of International Financial Markets, Institutions and Money</i> , 2020, 64, 101170.	4.2	4
16	International portfolio diversification: an ICAPM approach with currency risk. <i>Macroeconomics and Finance in Emerging Market Economies</i> , 2013, 6, 177-189.	1.0	0
17	Are Exotic Assets Contagious?. <i>Advances in Finance, Accounting, and Economics</i> , 2020, , 102-119.	0.3	0