

Theodore Simos

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11459255/publications.pdf>

Version: 2024-02-01

12
papers

390
citations

1478505

6
h-index

1372567

10
g-index

12
all docs

12
docs citations

12
times ranked

347
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	Financial crises, exchange rate linkages and uncovered interest parity: Evidence from G7 markets. <i>Economic Modelling</i> , 2017, 66, 112-120.	3.8	38
3	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
4	Contagion channels of the USA subprime financial crisis. <i>Journal of Financial Economic Policy</i> , 2013, 5, 61-71.	1.0	19
5	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
6	Gaussian Estimation of a Continuous Time Dynamic Model with Common Stochastic Trends. <i>Econometric Theory</i> , 1996, 12, 361-373.	0.7	9
7	A new test for deficit sustainability and its application to US data. <i>Empirical Economics</i> , 2013, 45, 61-79.	3.0	6
8	The exact discrete model of a system of linear stochastic differential equations driven by fractional noise. <i>Journal of Time Series Analysis</i> , 2008, 29, 1019-1031.	1.2	5
9	Bayesian inference of the fractional Ornstein-Uhlenbeck process under a flow sampling scheme. <i>Computational Statistics</i> , 2018, 33, 1687-1713.	1.5	2
10	THE EXACT DISCRETE MODEL OF A THIRD-ORDER SYSTEM OF LINEAR STOCHASTIC DIFFERENTIAL EQUATIONS WITH OBSERVABLE STOCHASTIC TRENDS. <i>Macroeconomic Dynamics</i> , 2009, 13, 656-672.	0.7	1
11	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
12	Are Exotic Assets Contagious?. <i>Advances in Finance, Accounting, and Economics</i> , 2020, , 102-119.	0.3	0