Theodore Simos

List of Publications by Year
in descending order

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	Are there any other safe haven assets? Evidence for â€œexoticâ€•and alternative assets. International Review of Economics and Finance, 2020, 69, 614-628.	4.5	26
2	Are Exotic Assets Contagious?. Advances in Finance, Accounting, and Economics, 2020, , 102-119.	0.3	0
3	Bayesian inference of the fractional Ornsteinâ€“Uhlenbeck process under a flow sampling scheme. Computational Statistics, 2018, 33, 1687-1713.	1.5	2
4	Financial crises, exchange rate linkages and uncovered interest parity: Evidence from G7 markets. Economic Modelling, 2017, 66, 112-120.	3.8	38
5	A new test for deficit sustainability and its application to US data. Empirical Economics, 2013, 45, 61-79.	3.0	6
6	International portfolio diversification: an ICAPM approach with currency risk. Macroeconomics and Finance in Emerging Market Economies, 2013, 6, 177-189.	1.0	0
7	Testing purchasing power parity for Japan and the US: A structural-break approach. Japan and the World Economy, 2013, 28, 53-59.	1.1	13
8	Contagion channels of the USA subprime financial crisis. Journal of Financial Economic Policy, 2013, 5, 61-71.	1.0	19
9	Global financial crisis and emerging stock market contagion: A multivariate FIAPARCHâ€“DCC approach. International Review of Financial Analysis, 2013, 30, 46-56.	6.6	271
10	THE EXACT DISCRETE MODEL OF A THIRD-ORDER SYSTEM OF LINEAR STOCHASTIC DIFFERENTIAL EQUATIONS WITH OBSERVABLE STOCHASTIC TRENDS. Macroeconomic Dynamics, 2009, 13, 656-672.	0.7	1
11	The exact discrete model of a system of linear stochastic differential equations driven by fractional noise. Journal of Time Series Analysis, 2008, 29, 1019-1031.	1.2	5
12	Gaussian Estimation of a Continuous Time Dynamic Model with Common Stochastic Trends. Econometric Theory, 1996, 12, 361-373.	0.7	9