

# Spyros I Spyrou

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11952778/publications.pdf>

Version: 2024-02-01

10  
papers

368  
citations

1478505

6  
h-index

1720034

7  
g-index

10  
all docs

10  
docs citations

10  
times ranked

230  
citing authors

#	ARTICLE	IF	CITATIONS
1	Herding on fundamental information: A comparative study. Journal of Banking and Finance, 2015, 50, 589-598.	2.9	169
2	Herd behavior and equity market liquidity: Evidence from major markets. International Review of Financial Analysis, 2016, 48, 140-149.	6.6	66
3	Contrarian Profits and the Overreaction Hypothesis: the Case of the Athens Stock Exchange. European Financial Management, 2005, 11, 71-98.	2.9	54
4	Bond market investor herding: Evidence from the European financial crisis. International Review of Financial Analysis, 2016, 48, 367-375.	6.6	47
5	Short-term Contrarian Strategies in the London Stock Exchange: Are They Profitable? Which Factors Affect Them?. Journal of Business Finance and Accounting, 2006, 33, 839-867.	2.7	17
6	Fundamental variables and the cross-section of expected stock returns: the case of Hong Kong. Applied Economics Letters, 2003, 10, 307-310.	1.8	10
7	The effect of time-varying risk on the profitability of contrarian investment strategies in a thinly traded market: a Kalman filter approach. Applied Financial Economics, 2006, 16, 1317-1329.	0.5	3
8	Liquidity and Beta Herding in Emerging Equity Markets. , 2017, , 319-333.		2
9	The Effect of Liquidity on Herding: A Comparative Study. SSRN Electronic Journal, 0, , .	0.4	0
10	Valuation ratio style investing and economic sentiment: evidence from major Eurozone markets. Review of Quantitative Finance and Accounting, 2020, 55, 827-856.	1.6	0