

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