

# Spyros Spyrou

## List of Publications by Year in descending order

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35  
papers

1,061  
citations

430754

18  
h-index

454834

30  
g-index

36  
all docs

36  
docs citations

36  
times ranked

629  
citing authors

#	ARTICLE	IF	CITATIONS
1	The impact of monetary policy on income inequality: evidence from Eurozone markets. <i>Journal of Economic Studies</i> , 2022, 49, 522-540.	1.0	4
2	Monetary policy and herd behavior: International evidence. <i>Journal of Economic Behavior and Organization</i> , 2020, 170, 386-417.	1.0	21
3	Valuation ratio style investing and economic sentiment: evidence from major Eurozone markets. <i>Review of Quantitative Finance and Accounting</i> , 2020, 55, 827-856.	0.8	0
4	Momentum return volatility, uncertainty, and energy prices: evidence from major international equity markets. <i>Review of Behavioral Finance</i> , 2020, 12, 411-433.	1.2	2
5	An early warning system for predicting systemic banking crises in the Eurozone: A logit regression approach. <i>Journal of Economic Behavior and Organization</i> , 2020, 172, 344-363.	1.0	25
6	The Impact of Unconventional Monetary Policy Shocks on Energy Prices. , 2020, , 743-764.		0
7	The impact of conventional and unconventional monetary policy on expectations and sentiment. <i>Journal of Banking and Finance</i> , 2018, 86, 1-20.	1.4	47
8	Contagion, volatility persistence and volatility spill-overs: The case of energy markets during the European financial crisis. <i>Energy Economics</i> , 2017, 66, 217-227.	5.6	25
9	Liquidity and Beta Herding in Emerging Equity Markets. , 2017, , 319-333.		2
10	The equity premium puzzle: new evidence on the optimal holding period and optimal asset allocation. <i>Review of Behavioral Finance</i> , 2016, 8, 39-57.	1.2	5
11	Herd behavior and equity market liquidity: Evidence from major markets. <i>International Review of Financial Analysis</i> , 2016, 48, 140-149.	3.1	66
12	Sovereign CDS spread determinants and spill-over effects during financial crisis: A panel VAR approach. <i>Journal of Financial Stability</i> , 2016, 26, 62-77.	2.6	58
13	Bond market investor herding: Evidence from the European financial crisis. <i>International Review of Financial Analysis</i> , 2016, 48, 367-375.	3.1	47
14	Herding on fundamental information: A comparative study. <i>Journal of Banking and Finance</i> , 2015, 50, 589-598.	1.4	169
15	Conference calls around merger and acquisition announcements: Do they reduce information asymmetry? UK Evidence. <i>Research in International Business and Finance</i> , 2014, 30, 148-172.	3.1	9
16	Trading in option contracts before large price changes: A comparative study of US and UK markets. <i>Journal of Derivatives and Hedge Funds</i> , 2014, 20, 1-9.	0.3	1
17	Herding in financial markets: a review of the literature. <i>Review of Behavioral Finance</i> , 2013, 5, 175-194.	1.2	168
18	Investor sentiment and yield spread determinants: evidence from European markets. <i>Journal of Economic Studies</i> , 2013, 40, 739-762.	1.0	22

#	ARTICLE	IF	CITATIONS
19	Sentiment changes, stock returns and volatility: evidence from NYSE, AMEX and NASDAQ stocks. <i>Applied Financial Economics</i> , 2012, 22, 1631-1646.	0.5	26
20	Are broad market shocks anticipated by investors? Evidence from major equity and index options markets. <i>International Review of Financial Analysis</i> , 2011, 20, 127-133.	3.1	8
21	Informed trading around merger and acquisition announcements: Evidence from the UK equity and options markets. <i>Journal of Futures Markets</i> , 2011, 31, 703-726.	0.9	16
22	Value at risk models for volatile emerging markets equity portfolios. <i>Quarterly Review of Economics and Finance</i> , 2010, 50, 515-526.	1.5	49
23	Size and momentum in European equity markets: empirical findings from varying beta Capital Asset Pricing Model. <i>Accounting and Finance</i> , 2010, 50, 143-169.	1.7	5
24	Short-term patterns in government bond returns following market shocks: International evidence. <i>International Review of Financial Analysis</i> , 2008, 17, 903-924.	3.1	13
25	Mergers and acquisitions of non-financial firms in Europe: the case of the Athens Stock Exchange. <i>Applied Economics Letters</i> , 2007, 14, 523-527.	1.0	4
26	Short-term overreaction, underreaction and efficient reaction: evidence from the London Stock Exchange. <i>Applied Financial Economics</i> , 2007, 17, 221-235.	0.5	29
27	Unobservable information and behavioural patterns in futures markets: The case for Brent Crude Oil, Gold and Robusta Coffee contracts. <i>Derivatives Use, Trading and Regulation</i> , 2006, 12, 48-59.	0.2	2
28	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.	1.5	17
29	Contrarian Profits and the Overreaction Hypothesis: the Case of the Athens Stock Exchange. <i>European Financial Management</i> , 2005, 11, 71-98.	1.7	54
30	Index Futures Trading and Spot Price Volatility. <i>Journal of Emerging Market Finance</i> , 2005, 4, 151-167.	0.6	35
31	Are stocks a good hedge against inflation? evidence from emerging markets. <i>Applied Economics</i> , 2004, 36, 41-48.	1.2	47
32	Fundamental variables and the cross-section of expected stock returns: the case of Hong Kong. <i>Applied Economics Letters</i> , 2003, 10, 307-310.	1.0	10
33	Stock and credit market expansion and economic development in emerging markets: further evidence utilizing cointegration analysis. <i>Applied Economics</i> , 2001, 33, 1057-1064.	1.2	22
34	Stock returns and inflation: evidence from an emerging market. <i>Applied Economics Letters</i> , 2001, 8, 447-450.	1.0	27
35	Common Stochastic Trends in Emerging Equity Markets. <i>Manchester School</i> , 1999, 67, 649-660.	0.4	26