Renatas Kizys

List of Publications by Year
in descending order

66 papers	2,168 citations	304368 22 h-index	264894 42 g-index
67 all docs	67 docs citations	67 times ranked	1379 citing authors

#	Article	IF	Citations
1	Infected Markets: Novel Coronavirus, Government Interventions, and Stock Return Volatility around the Globe. Finance Research Letters, 2020, 35, 101597.	3.4	398
2	Dynamic spillovers between commodity and currency markets. International Review of Financial Analysis, 2015, 41, 303-319.	3.1	184
3	COVID-19, government policy responses, and stock market liquidity around the world: A note. Research in International Business and Finance, 2021, 56, 101359.	3.1	128
4	Transmission channels of systemic risk and contagion in the European financial network. Journal of Banking and Finance, 2015, 61, S36-S52.	1.4	124
5	Dangerous infectious diseases: Bad news for Main Street, good news for Wall Street?. Journal of Financial Markets, 2017, 35, 84-103.	0.7	121
6	The Effects of Oil Price Shocks on Stock Market Volatility: Evidence from European Data. Energy Journal, 2014, 35, 35-56.	0.9	120
7	Green growth in oil producing African countries: A panel data analysis of renewable energy demand. Renewable and Sustainable Energy Reviews, 2015, 50, 1157-1166.	8.2	79
8	Immunizing markets against the pandemic: COVID-19 vaccinations and stock volatility around the world. International Review of Financial Analysis, 2021, 77, 101819.	3.1	79
9	From COVID-19 herd immunity to investor herding in international stock markets: The role of government and regulatory restrictions. International Review of Financial Analysis, 2021, 74, 101663.	3.1	70
10	Changes in the international comovement of stock returns and asymmetric macroeconomic shocks. Journal of International Financial Markets, Institutions and Money, 2009, 19, 289-305.	2.1	69
11	The quest for multidimensional financial immunity to the COVID-19 pandemic: Evidence from international stock markets. Journal of International Financial Markets, Institutions and Money, 2021, 71, 101284.	2.1	62
12	A variable neighborhood search simheuristic for project portfolio selection under uncertainty. Journal of Heuristics, 2020, 26, 353-375.	1.1	53
13	Term spreads and the COVID-19 pandemic: Evidence from international sovereign bond markets. Finance Research Letters, 2022, 44, 102042.	3.4	53
14	Volatility in International Sovereign Bond Markets: The role of government policy responses to the COVID-19 pandemic. Finance Research Letters, 2021, 43, 102011.	3.4	48
15	Environmental disclosure and idiosyncratic risk in the European manufacturing sector. Energy Economics, 2020, 87, 104715.	5.6	45
16	A Survey on Financial Applications of Metaheuristics. ACM Computing Surveys, 2018, 50, 1-23.	16.1	43
17	Momentum trading in cryptocurrencies: Short-term returns and diversification benefits. Economics Letters, 2020, 191, 108728.	0.9	39
18	Metaheuristics for rich portfolio optimisation and risk management: Current state and future trends. Operations Research Perspectives, 2019, 6, 100121.	1.2	34

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19	Dynamic spillover effects in futures markets: UK and US evidence. International Review of Financial Analysis, 2016, 48, 406-418.	3.1	29
20	Environmental and financial performance in the European manufacturing sector: An analysis of extreme tail dependency. British Accounting Review, 2020, 52, 100863.	2.2	28
21	The long-run reversal in the long run: Insights from two centuries of international equity returns. Journal of Empirical Finance, 2020, 55, 177-199.	0.9	28
22	Investor Sentiment and Sectoral Stock Returns: Evidence from World Cup Games. Finance Research Letters, 2016, 17, 267-274.	3.4	27
23	A Biased-Randomized Iterated Local Search Algorithm for Rich Portfolio Optimization. Applied Sciences (Switzerland), 2019, 9, 3509.	1.3	27
24	Oil price shocks and EMU sovereign yield spreads. Energy Economics, 2020, 86, 104656.	5.6	26
25	Determinants of natural gas demand in <scp>G</scp>hana. OPEC Energy Review, 2014, 38, 272-295.	1.0	21
26	Business-cycle fluctuations and international equity correlations. Global Finance Journal, 2006, 17, 252-270.	2.8	20
27	Re-visiting the renewable energyâ€“economic growth nexus. International Journal of Energy Sector Management, 2017, 11, 387-403.	1.2	20
28	Global temperature, R&D expenditure, and growth. Energy Economics, 2021, 104, 105608.	5.6	19
29	The quest for banking stability in the euro area: The role of government interventions. Journal of International Financial Markets, Institutions and Money, 2016, 40, 111-133.	2.1	16
30	COVID-19 Vaccinations and the Volatility of Energy Companies in International Markets. Journal of Risk and Financial Management, 2021, 14, 611.	1.1	15
31	From COVID-19 herd immunity to investor herding in international stock markets: The role of government and regulatory restrictions. SSRN Electronic Journal, 0, , .	0.4	12
32	A simheuristic algorithm for the portfolio optimization problem with random returns and noisy covariances. Computers and Operations Research, 2022, 139, 105631.	2.4	11
33	Did David Win a Battle or the War Against Goliath? Dynamic Return and Volatility Connectedness between the GameStop Stock and the High Short Interest Indices. SSRN Electronic Journal, 0, , .	0.4	10
34	Suicide, sentiment and crisis. Social Science Journal, 2021, 58, 206-223.	0.9	9
35	Can Variations in Temperature Explain the Systemic Risk of European Firms?. Environmental and Resource Economics, 2019, 74, 1723-1759.	1.5	8
36	Financial crises, the decouplingâ€“recoupling hypothesis, and the risk premium on the Greek stock index futures market. International Review of Financial Analysis, 2013, 28, 166-173.	3.1	7

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37	Risk Scoring Models for Trade Credit in Small and Medium Enterprises. Springer Proceedings in Mathematics and Statistics, 2015, , 349-360.	0.1	7
38	The business cycle and the equity risk premium in real time. International Review of Economics and Finance, 2010, 19, 711-722.	2.2	6
39	Analysing the efficiency of renewable energy consumption among oilâ€producing African countries. OPEC Energy Review, 2016, 40, 316-334.	1.0	5
40	The WTI/Brent oil futures price differential and the globalisation-regionalisation hypothesis. International Journal of Banking, Accounting and Finance, 2019, 10, 3.	0.1	5
41	Volatility in International Sovereign Bond Markets: The Role of Government Policy Responses to the COVID-19 Pandemic. SSRN Electronic Journal, 0, , .	0.4	5
42	Term Spreads and the COVID-19 Pandemic: Evidence from International Sovereign Bond Markets. SSRN Electronic Journal, 0, , .	0.4	5
43	Time-varying nonlinear exchange rate exposure. Applied Economics Letters, 2007, 3, 385-389.	0.2	4
44	Sources of time-varying exchange rate exposure. International Economics and Economic Policy, 2010, 7, 371-390.	1.0	4
45	Analysis of energy efficiency practices of SMEs in rural Ghana: an application of product generational dematerialization method. Energy Efficiency, 2018, 11, 1359-1374.	1.3	4
46	Testing for rational bubbles in the UK housing market. Applied Economics, 2021, 53, 962-975.	1.2	4
47	The Quest for Multidimensional Financial Immunity to the COVID-19 Pandemic: Evidence from International Stock Markets. SSRN Electronic Journal, 0, , .	0.4	4
48	Determinants of Electricity Demand in Cote Dâ€™Ivoire, Ghana, Nigeria and Senegal. Energies, 2022, 15, 4998.	1.6	4
49	Why do speculative bubbles gather steam? Some international evidence. Applied Economics Letters, 2012, 19, 1089-1093.	1.0	3
50	On the Linkages of the Stock Markets of the NAFTA Countries: Fundamentals or Speculative Bubbles?. International Economic Journal, 2013, 27, 415-440.	0.5	3
51	Policy Interventions in Renewable Energy for Sustainable Development: Is Ghana on the Right Path to Achieve SDG 7?. SSRN Electronic Journal, 2016, , .	0.4	3
52	Solving Realistic Portfolio Optimization Problems via Metaheuristics: A Survey and an Example. Lecture Notes in Business Information Processing, 2016, , 22-30.	0.8	3
53	Global Temperature, R&D Expenditure, and Growth. SSRN Electronic Journal, 0, , .	0.4	3
54	Globally Dangerous Diseases: Bad News for Main Street, Good News for Wall Street?. SSRN Electronic Journal, 0, , .	0.4	3

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55	COVID-19, Government Policy Responses, and Stock Market Liquidity around the World. SSRN Electronic Journal, 0, , .	0.4	3
56	The changing sensitivity of realized portfolio betas to U.S. output growth: An analysis based on real-time data. Journal of Economics and Business, 2011, 63, 168-186.	1.7	1
57	A note on decoupling, recoupling and speculative bubble: some empirical evidence for Latin America. Applied Financial Economics, 2013, 23, 1057-1065.	0.5	1
58	Analysis of the drivers of Ghana's energy demand change using the Laspeyres index method of decomposition: Qâ€effect, Iâ€effect and Sâ€effect. OPEC Energy Review, 2018, 42, 262-276.	1.0	1
59	Switching on an Environmentally Friendly and Affordable Light in Africa: Evaluation of the Role of Natural Gas. Insight on Africa, 2019, 11, 60-77.	0.7	1
60	A SimILS-Based Methodology for a Portfolio Optimization Problem with Stochastic Returns. Lecture Notes in Business Information Processing, 2016, , 3-11.	0.8	1
61	Sail Away to a Safe Harbor? COVID-19 Vaccinations and the Volatility of Travel and Leisure Companies. Journal of Risk and Financial Management, 2022, 15, 182.	1.1	1
62	Asset andÂLiability Risk Management inÂFinancial Markets. , 2022, , 3-17.		1
63	Asset and Liability Management in Insurance Firms: A Biased-Randomised Approach Combining Heuristics with Monte-Carlo Simulation. , 2021, , .		0
64	The Long-Run Reversal in the Long Run: Insights from Two Centuries of International Equity Returns. SSRN Electronic Journal, 0, , .	0.4	0
65	The WTI/Brent oil futures price differential and the globalisation-regionalisation hypothesis. International Journal of Banking, Accounting and Finance, 2019, 10, 3.	0.1	0
66	Variability and Strictness in COVID-19 Government Response: A Macro-Regional Assessment. Journal of Government and Economics, 2022, , 100039.	0.7	0