

# Vassilis Polimenis

## List of Publications by Year in descending order

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14  
papers

178  
citations

1684188

5  
h-index

1199594

12  
g-index

14  
all docs

14  
docs citations

14  
times ranked

86  
citing authors

#	ARTICLE	IF	CITATIONS
1	Optimal portfolio allocation with higher moments. <i>Annals of Finance</i> , 2007, 4, 1-28.	0.8	77
2	Affine Models for Credit Risk Analysis. <i>Journal of Financial Econometrics</i> , 2006, 4, 494-530.	1.5	62
3	Information arrival as price jumps. <i>Optimization</i> , 2012, 61, 1179-1190.	1.7	6
4	The global financial crisis and its transmission to Asia Pacific. <i>Journal of Management Analytics</i> , 2014, 1, 266-284.	2.5	6
5	The modified dividend-price ratio. <i>International Review of Financial Analysis</i> , 2016, 45, 31-38.	6.6	6
6	A realistic model of market liquidity and depth. <i>Journal of Futures Markets</i> , 2005, 25, 443-464.	1.8	5
7	Sensitivity analysis of market and stock returns by considering positive and negative jumps. <i>Journal of Risk Finance</i> , 2016, 17, 456-472.	5.6	4
8	Slow and fast markets. <i>Journal of Economics and Business</i> , 2005, 57, 576-593.	2.7	3
9	The critical stock price for the American put option. <i>Finance Research Letters</i> , 2011, 8, 8-14.	6.7	3
10	Jointly estimating jump betas. <i>Journal of Risk Finance</i> , 2014, 15, 131-148.	5.6	3
11	The Informational Loadings of a Stock. <i>Journal of Stock &amp; Forex Trading</i> , 2014, 03, .	0.1	2
12	Non-stationary dividend-price ratios. <i>Journal of Asset Management</i> , 2019, 20, 552-567.	1.5	1
13	Day-of-the-week effect around the 2008 financial crisis. <i>Global Business and Economics Review</i> , 2012, 14, 283.	0.1	0
14	A semi-parametric method for estimating the beta coefficients of the hidden two-sided asset return jumps. <i>Journal of Applied Statistics</i> , 2019, 46, 2180-2197.	1.3	0