Vassilis Polimenis

List of Publications by Year
in descending order

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