Panayiotis T Theodossiou

List of Publications by Year
in descending order

42 papers	1,722 citations	430874 18 h-index	377865 34 g-index
42 all docs	42 docs citations	42 times ranked	803 citing authors

#	Article	IF	Citations
1	Financial Data and the Skewed Generalized T Distribution. Management Science, 1998, 44, 1650-1661.	4.1	328
2	MEAN AND VOLATILITY SPILLOVERS ACROSS MAJOR NATIONAL STOCK MARKETS: FURTHER EMPIRICAL EVIDENCE. Journal of Financial Research, 1993, 16, 337-350.	1.2	227
3	A conditional-SGT-VaR approach with alternative GARCH models. Annals of Operations Research, 2007, 151, 241-267.	4.1	108
4	Predicting Shifts in the Mean of a Multivariate Time Series Process: An Application in Predicting Business Failures. Journal of the American Statistical Association, 1993, 88, 441-449.	3.1	94
5	The Asymmetric Relation Between Initial Margin Requirements and Stock Market Volatility Across Bull and Bear Markets. Review of Financial Studies, 2002, 15, 1525-1559.	6.8	89
6	RELATIONSHIP BETWEEN VOLATILITY AND EXPECTED RETURNS ACROSS INTERNATIONAL STOCK MARKETS. Journal of Business Finance and Accounting, 1995, 22, 289-300.	2.7	82
7	Stochastic behaviour of the Athens stock exchange. Applied Financial Economics, 1993, 3, 119-126.	0.5	69
8	<scp>Risk Measurement Performance of Alternative Distribution Functions</scp>. Journal of Risk and Insurance, 2008, 75, 411-437.	1.6	67
9	Skewed Generalized Error Distribution of Financial Assets and Option Pricing. Multinational Finance Journal, 2015, 19, 223-266.	0.5	63
10	ALTERNATIVE MODELS FOR ASSESSING THE FINANCIAL CONDITION OF BUSINESS IN GREECE. Journal of Business Finance and Accounting, 1991, 18, 697-720.	2.7	61
11	Volatility Reversion and Correlation Structure of Returns in Major International Stock Markets. Financial Review, 1997, 32, 205-224.	1.8	60
12	FINANCIAL DISTRESS AND CORPORATE ACQUISITIONS: FURTHER EMPIRICAL EVIDENCE. Journal of Business Finance and Accounting, 1996, 23, 699-719.	2.7	57
13	Skewness and the Relation Between Risk and Return. Management Science, 2016, 62, 1598-1609.	4.1	55
14	The Stochastic Properties of Major Canadian Exchange Rates. Financial Review, 1994, 29, 193-221.	1.8	46
15	Predicting Corporate Financial Distress: A Time-Series CUSUM Methodology. Review of Quantitative Finance and Accounting, 1999, 13, 323-345.	1.6	44
16	Time-series properties and predictability of Greek exchange rates. Managerial and Decision Economics, 1994, 15, 159-167.	2.5	36
17	Predicting Shifts in the Mean of a Multivariate Time Series Process: An Application in Predicting Business Failures. Journal of the American Statistical Association, 1993, 88, 441.	3.1	34
18	Freight rates in downside and upside markets: pricing of own and spillover risks from other shipping segments. Journal of the Royal Statistical Society Series A: Statistics in Society, 2020, 183, 1097-1119.	1.1	28

#	Article	IF	Citations
19	The impact of the coronavirus crisis on the market price of risk. Journal of Financial Stability, 2021, 53, 100840.	5.2	27
20	Electricity pricing using a periodic GARCH model with conditional skewness and kurtosis components. Energy Economics, 2021, 95, 105110.	12.1	25
21	The Risk and Return Conundrum Explained: International Evidence*. Journal of Financial Econometrics, 2018, 16, 486-521.	1.5	19
22	Serial correlation, nonâ€stationarity and dynamic performance of business failures prediction. Managerial Finance, 2001, 27, 1-15.	1.2	16
23	Analysis and modeling of recent business failures in Greece. Managerial and Decision Economics, 1992, 13, 163-169.	2.5	15
24	Robust estimation with flexible parametric distributions: estimation of utility stock betas. Quantitative Finance, 2010, 10, 375-387.	1.7	14
25	Robust Regression Estimation Methods and Intercept Bias: A Capital Asset Pricing Model Application. Multinational Finance Journal, 2009, 13, 293-321.	0.5	13
26	Partially Adaptive Econometric Methods For Regression and Classification. Computational Economics, 2010, 36, 153-169.	2.6	10
27	Freight Rates in Downside and Upside Markets: Pricing of Own and Spillover Risks from Other Shipping Segments. SSRN Electronic Journal, 0, , .	0.4	6
28	Public Utility Beta Adjustment and Biased Costs of Capital in Public Utility Rate Proceedings. Electricity Journal, 2013, 26, 60-68.	2.5	4
29	Stock return outliers and beta estimation: The case of U.S. pharmaceutical companies. Journal of International Financial Markets, Institutions and Money, 2014, 30, 153-171.	4.2	4
30	Skewed type III generalized logistic distribution. Communications in Statistics - Theory and Methods, 2019, 48, 5809-5819.	1.0	4
31	Models for Predicting Prices and Volatility Patterns in Major International Stock Markets. Managerial Finance, 1994, 20, 5-13.	1.2	3
32	Clarifying managerial biases using a probabilistic framework. Journal of Behavioral and Experimental Finance, 2020, 27, 100333.	3.8	3
33	Time-Varying Risk and Return in Global Portfolio Management. Journal of Investing, 1999, 8, 62-69.	0.2	2
34	Risk Measures for Investment Values and Returns Based on Skewed-Heavy Tailed Distributions: Analytical Derivations and Comparison. SSRN Electronic Journal, 2018, , .	0.4	2
35	Market price of risk estimation: Does distribution matter?. Communications in Statistics - Theory and Methods, 0, , 1-24.	1.0	2
36	Linkages between the U.S. and Japanese stock markets: A bivariate garch-m analysis. Global Finance Journal, 1994, 5, 277-287.	5.1	1

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37	Truncated skewed type III generalized logistic distribution: risk measurement applications. Communications in Statistics - Theory and Methods, 2022, 51, 1379-1402.	1.0	1
38	Consequences of Outlier Returns for Event Studies: A Methodological Investigation and Treatment. International Journal of Accounting, 0, , 2150013.	2.1	1
39	Skewed Generalized T and Nested Probability Distributions: Specification and Moments. SSRN Electronic Journal, 0, , .	0.4	1
40	Stochastic properties and pricing of bitcoin using a GJR-GARCH model with conditional skewness and kurtosis components. Review of Quantitative Finance and Accounting, 0, , 1.	1.6	1
41	Downside and Upside Volatility, Value-at-Risk, Expected Shortfall and Pricing of Options Based on a Skewed Generalized Logistic Distribution. SSRN Electronic Journal, 2018, , .	0.4	0
42	A Coronavirus Asset Pricing Model: The Role of Skewness. SSRN Electronic Journal, 0, , .	0.4	0