

Dimitris Margaritis

List of Publications by Year in descending order

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65
papers

2,233
citations

377584

21
h-index

263392

45
g-index

69
all docs

69
docs citations

69
times ranked

1698
citing authors

#	ARTICLE	IF	CITATIONS
1	Oil Prices and Stock Markets during the 2014-16 Oil Price Slump: Asymmetries and Speed of Adjustment in GCC and Oil-Importing Countries. <i>Emerging Markets Finance and Trade</i> , 2020, 56, 3678-3708.	1.7	31
2	The financial crisis and the shadow price of bank capital. <i>Annals of Operations Research</i> , 2019, 282, 131-154.	2.6	11
3	The Global Financial Crisis and the Export-Led Economic Growth in China. <i>Chinese Economy</i> , 2019, 52, 232-248.	1.1	19
4	A benefit-of-the-doubt model with reverse indicators. <i>European Journal of Operational Research</i> , 2019, 278, 394-400.	3.5	23
5	Hyperbolic efficiency measurement: A conic programming approach. <i>European Journal of Operational Research</i> , 2019, 278, 401-409.	3.5	10
6	Late Trading in Mutual Fund Shares - The Sequel?. <i>Journal of Financial Services Research</i> , 2019, 55, 89-109.	0.6	3
7	Generalised weak disposability and efficiency measurement in environmental technologies. <i>European Journal of Operational Research</i> , 2018, 266, 1000-1012.	3.5	19
8	Data envelopment analysis and its related linear programming models. <i>Annals of Operations Research</i> , 2017, 250, 37-43.	2.6	7
9	All about fun(ds) in emerging markets? The case of equity mutual funds. <i>Emerging Markets Review</i> , 2017, 33, 62-78.	2.2	12
10	Asymmetry, Austerity and Anxiety: The Approach to the Greek Debt Crisis. , 2017, , 37-83.		0
11	Pricing Inputs and Outputs in Banking: An Application to CEE Countries. <i>Central European Review of Economics and Management</i> , 2017, 1, 13.	0.4	0
12	The Global Financial Crisis and Retail Interest Rate Pass-Through in Australia. <i>Review of Pacific Basin Financial Markets and Policies</i> , 2016, 19, 1650026.	0.7	4
13	Estimating the hyperbolic distance function: A directional distance function approach. <i>European Journal of Operational Research</i> , 2016, 254, 312-319.	3.5	29
14	Competition and petrol pricing in the smartphone era: Evidence from Singapore. <i>Economic Modelling</i> , 2016, 53, 144-155.	1.8	2
15	Directional Distance Functions Revisited: Selective Overview and Update. <i>Data Envelopment Analysis Journal</i> , 2015, 1, 57-79.	0.6	4
16	Inflation Transmission in Greater China. <i>China and World Economy</i> , 2015, 23, 79-99.	0.9	1
17	The role of energy productivity in U.S. agriculture. <i>Energy Economics</i> , 2015, 49, 460-471.	5.6	19
18	Pricing decision-making units. <i>Journal of the Operational Research Society</i> , 2013, 64, 619-621.	2.1	3

#	ARTICLE	IF	CITATIONS
19	Market-driven coal prices and state-administered electricity prices in China. <i>Energy Economics</i> , 2013, 40, 167-175.	5.6	59
20	Stock Market Volatility and Equity Returns: Evidence from a Two-State Markov-Switching Model with Regressors. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	2
21	Stock market volatility and equity returns: Evidence from a two-state Markov-switching model with regressors. <i>Journal of Empirical Finance</i> , 2012, 19, 483-496.	0.9	76
22	Risk appetite, carry trade and exchange rates. <i>Global Finance Journal</i> , 2012, 23, 48-63.	2.8	15
23	Technological change and timing reductions in greenhouse gas emissions. <i>Journal of Productivity Analysis</i> , 2012, 37, 205-216.	0.8	42
24	Firm efficiency and stock returns. <i>Journal of Productivity Analysis</i> , 2012, 37, 295-306.	0.8	41
25	Profit efficiency in the European Union banking industry: a directional technology distance function approach. <i>Journal of Productivity Analysis</i> , 2012, 37, 277-293.	0.8	29
26	Malmquist Productivity Indexes and DEA. <i>Profiles in Operations Research</i> , 2011, , 127-149.	0.3	13
27	Asymmetric information and price competition in small business lending. <i>Journal of Banking and Finance</i> , 2011, 35, 2189-2196.	1.4	23
28	DEA and endogenous technological change. <i>European Journal of Operational Research</i> , 2011, 210, 457-458.	3.5	10
29	The diet problem and DEA. <i>Journal of the Operational Research Society</i> , 2011, 62, 1420-1422.	2.1	8
30	Coalition Formation and Data Envelopment Analysis. <i>Journal of CENTRUM Cathedra (JCC) the Business and Economics Research Journal</i> , 2011, 4, 216-223.	0.4	11
31	Evaluation of credit risk based on firm performance. <i>European Journal of Operational Research</i> , 2010, 201, 873-881.	3.5	151
32	Is there an asymmetry in the response of diesel and petrol prices to crude oil price changes? Evidence from New Zealand. <i>Energy Economics</i> , 2010, 32, 926-932.	5.6	53
33	Time substitution with application to data envelopment analysis. <i>European Journal of Operational Research</i> , 2010, 206, 686-690.	3.5	11
34	Risk Appetite, Carry Trade and Exchange Rate. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	0
35	Capital structure, equity ownership and firm performance. <i>Journal of Banking and Finance</i> , 2010, 34, 621-632.	1.4	483
36	Monetary policy and interest rate rigidity in China. <i>Applied Financial Economics</i> , 2009, 19, 647-657.	0.5	19

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37	Efficiency and productivity growth in the banking industry of Central and Eastern Europe. <i>Journal of Banking and Finance</i> , 2009, 33, 557-567.	1.4	156
38	Profit efficiency under a directional technology distance function approach. <i>Managerial Finance</i> , 2009, 35, 276-296.	0.7	9
39	U.S. productivity in agriculture and R&D. <i>Journal of Productivity Analysis</i> , 2008, 30, 7-12.	0.8	18
40	Exact relations between Luenberger productivity indicators and Malmquist productivity indexes. <i>Economic Theory</i> , 2008, 35, 187-190.	0.5	38
41	Estimating demand with distance functions: Parameterization in the primal and dual. <i>Journal of Econometrics</i> , 2008, 147, 266-274.	3.5	20
42	Monetary policy transparency and pass-through of retail interest rates. <i>Journal of Banking and Finance</i> , 2008, 32, 501-511.	1.4	79
43	Forecasting daily volatility with intraday data. <i>European Journal of Finance</i> , 2008, 14, 523-540.	1.7	9
44	Capital Structure and Firm Efficiency. <i>Journal of Business Finance and Accounting</i> , 2007, 34, 1447-1469.	1.5	148
45	Productivity, convergence and policy: a study of OECD countries and industries. <i>Journal of Productivity Analysis</i> , 2007, 28, 87-105.	0.8	34
46	Productivity Growth and Convergence in the European Union. <i>Journal of Productivity Analysis</i> , 2006, 25, 111-141.	0.8	68
47	Competitive effects on teaching hospitals. <i>European Journal of Operational Research</i> , 2004, 154, 515-525.	3.5	73
48	Productivity growth in New Zealand: 1978-1998. <i>New Zealand Economic Papers</i> , 2003, 37, 93-118.	0.6	2
49	Economic reform and productivity growth: the case of Australia and New Zealand. <i>Mathematics and Computers in Simulation</i> , 2002, 59, 143-152.	2.4	5
50	Comparing teaching and non-teaching hospitals: a frontier approach (teaching vs. non-teaching) <i>Tj ETQq0 0 0 rgBT/Overlock 10 Tf 50 2</i>	1.9	69
51	APEC and the Asian Economic Crisis: Early Signals from Productivity Trends. <i>Asian Economic Journal</i> , 2001, 15, 325-341.	0.5	13
52	Productivity Trends in Australian and New Zealand Manufacturing. <i>Australian Economic Review</i> , 2001, 34, 125-134.	0.4	15
53	The effects of teaching on hospital productivity. <i>Socio-Economic Planning Sciences</i> , 2001, 35, 189-204.	2.5	58
54	Public sector reform and indigenous entrepreneurship. <i>International Journal of Entrepreneurial Behaviour and Research</i> , 2000, 6, 265-275.	2.3	10

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55	Developing a Research Culture in a University Faculty. <i>Journal of Higher Education Policy and Management</i> , 1999, 21, 43-55.	1.5	62
56	Estimating output substitutability of hospital services: A distance function approach. <i>European Journal of Operational Research</i> , 1995, 80, 575-587.	3.5	71
57	Time-varying risk premia in the term structure of interest rates in New Zealand. <i>Applied Financial Economics</i> , 1994, 4, 111-120.	0.5	5
58	Financial Liberalisation and Monetary Policy in New Zealand. <i>Australian Economic Review</i> , 1993, 26, 28-36.	0.4	5
59	International transmission effects on New Zealand monetary policy. <i>New Zealand Economic Papers</i> , 1992, 26, 83-99.	0.6	0
60	An intertemporal error correction model of money demand for a semi-open economy. <i>Journal of Macroeconomics</i> , 1990, 12, 381-397.	0.7	2
61	Nurse productivity and wages. <i>New Zealand Economic Papers</i> , 1990, 24, 73-86.	0.6	4
62	A time-varying model of rational learning. <i>Economics Letters</i> , 1990, 33, 309-314.	0.9	6
63	A Kalman Filtering Approach To The Modelling Of Inflation Expectations. <i>International Journal of Modelling and Simulation</i> , 1988, 8, 44-48.	2.3	0
64	Strong convergence of least squares learning to rational expectations. <i>Economics Letters</i> , 1987, 23, 157-161.	0.9	5
65	Monetary Policy Transparency and Pass-Through of Retail Interest Rates. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1