Nelson Areal

List of Publications by Year
in descending order

24 papers	1,220 citations	759233 12 h-index	839539 18 g-index
24 all docs	24 docs citations	24 times ranked	971 citing authors

#	Article	IF	Citations
1	The impact of microblogging data for stock market prediction: Using Twitter to predict returns, volatility, trading volume and survey sentiment indices. Expert Systems With Applications, 2017, 73, 125-144.	7.6	253
2	The Performance of European Socially Responsible Funds. Journal of Business Ethics, 2009, 87, 573-588.	6.0	168
3	Stock market sentiment lexicon acquisition using microblogging data and statistical measures. Decision Support Systems, 2016, 85, 62-73.	5.9	129
4	The realized volatility of FTSE-100 futures prices. Journal of Futures Markets, 2002, 22, 627-648.	1.8	126
5	Indicators used to measure service innovation and manufacturing innovation. Journal of Innovation & Knowledge, 2021, 6, 11-26.	14.0	114
6	Students' perceptions of Blackboard and Moodle in a Portuguese university. British Journal of Educational Technology, 2011, 42, 824-841.	6.3	69
7	SOCIALLY RESPONSIBLE INVESTING IN THE GLOBAL MARKET: THE PERFORMANCE OF US AND EUROPEAN FUNDS. International Journal of Finance and Economics, 2012, 17, 254-271.	3.5	67
8	On the Predictability of Stock Market Behavior Using StockTwits Sentiment and Posting Volume. Lecture Notes in Computer Science, 2013, , 355-365.	1.3	56
9	Great Places to Work®: Resilience in Times of Crisis. Human Resource Management, 2016, 55, 479-498.	5.8	44
10	On improving the least squares Monte Carlo option valuation method. Review of Derivatives Research, 2008, 11, 119-151.	0.8	40
11	When times get tough, gold is golden. European Journal of Finance, 2015, 21, 507-526.	3.1	37
12	The conditional performance of US mutual funds over different market regimes: do different types of ethical screens matter?. Financial Markets and Portfolio Management, 2013, 27, 397-429.	2.0	29
13	Some experiments on modeling stock market behavior using investor sentiment analysis and posting volume from Twitter. , 2013, , .		24
14	Automatic creation of stock market lexicons for sentiment analysis using StockTwits data. , 2014, , .		14
15	Evaluating student allocation in the Portuguese public higher education system. Higher Education, 2008, 56, 185-203.	4.4	13
16	Fast Trees for Options with Discrete Dividends. Journal of Derivatives, 2013, 21, 49-63.	0.3	9
17	Socially Responsible Investing in the Global Market: The Performance of US and European Funds. SSRN Electronic Journal, 0, , .	0.4	7
18	The long-horizon returns behaviour of the Portuguese stock market1. European Journal of Finance, 2002, 8, 93-122.	3.1	6

#	Article	IF	Citations
19	Investing in Mutual Funds: Does it Pay to Be a Sinner or a Saint in Times of Crisis?. SSRN Electronic Journal, 2010, , .	0.4	5
20	Does the choice of fund performance measure matter?. Investment Analysts Journal, 2020, 49, 53-77.	1.0	5
21	Discrete dividends and the FTSE-100 index options valuation. Quantitative Finance, 2014, 14, 1765-1784.	1.7	3
22	Fast Trees for Options with Discrete Dividends. SSRN Electronic Journal, 0, , .	0.4	1
23	Discrete Dividends and the FTSE-100 Index Options Valuation. SSRN Electronic Journal, 0, , .	0.4	1
24	On the dangers of a simplistic American option simulation valuation method. European Journal of Finance, 2010, 16, 373-379.	3.1	0