Ekaterini Panopoulou

List of Publications by Year
in descending order

64 papers	1,088 citations	471509 17 h-index	454955 30 g-index
64 all docs	64 docs citations	64 times ranked	746 citing authors

#	Article	IF	Citations
1	Should hedge funds deviate from the benchmark?. Financial Management, 2022, 51, 767-795.	2.7	0
2	Hedge fund return predictability in the presence of model risk*. European Journal of Finance, 2022, 28, 1892-1916.	3.1	1
3	Out-of-sample equity premium prediction: a complete subset quantile regression approach. European Journal of Finance, 2021, 27, 110-135.	3.1	13
4	Mortgage loan demand and banksâ€™ operational efficiency. Journal of Financial Stability, 2021, 53, 100851.	5.2	5
5	Detecting Bubbles in the US and UK Real Estate Markets. Journal of Real Estate Finance and Economics, 2020, 60, 469-513.	1.5	11
6	Policy uncertainty and the capital shortfall of global financial firms. Journal of Corporate Finance, 2020, 62, 101558.	5.5	31
7	The role of technical indicators in exchange rate forecasting. Journal of Empirical Finance, 2019, 53, 197-221.	1.8	25
8	Backtesting VaR and ES under the magnifying glass. International Review of Financial Analysis, 2019, 64, 22-37.	6.6	6
9	Quantile forecast combinations in realised volatility prediction. Journal of the Operational Research Society, 2019, 70, 1720-1733.	3.4	21
10	Measuring the market risk of freight rates: A forecast combination approach. Journal of Forecasting, 2018, 37, 201-224.	2.8	4
11	The Role of Technical Indicators in Exchange Rate Forecasting. SSRN Electronic Journal, 2017, , .	0.4	0
12	The Fisher effect in the presence of time-varying coefficients. Computational Statistics and Data Analysis, 2016, 100, 495-511.	1.2	11
13	Quantile Forecast Combinations in Realised Volatility Prediction. SSRN Electronic Journal, 2015, , .	0.4	0
14	Declining discount rates and the Fisher Effect: Inflated past, discounted future?. Journal of Environmental Economics and Management, 2015, 73, 32-49.	4.7	31
15	Regime-switching models for exchange rates. European Journal of Finance, 2015, 21, 1023-1069.	3.1	9
16	Hedge fund return predictability; To combine forecasts or combine information?. Journal of Banking and Finance, 2015, 56, 103-122.	2.9	18
17	Speculative behaviour and oil price predictability. Economic Modelling, 2015, 47, 128-136.	3.8	22
18	Fama French factors and US stock return predictability. Journal of Asset Management, 2014, 15, 110-128.	1.5	3

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19	A Quantile Regression Approach to Equity Premium Prediction. Journal of Forecasting, 2014, 33, 558-576.	2.8	40
20	Identifying safe haven assets for equity investors through an analysis of the stability of shock transmission. Journal of International Financial Markets, Institutions and Money, 2014, 33, 137-154.	4.2	62
21	Measuring Risk Aversion Across Countries from the Consumption-CAPM: A Spectral Approach. Dynamic Modeling and Econometrics in Economics and Finance, 2014, , 249-261.	0.5	1
22	Decomposing the persistence of real exchange rates. Empirical Economics, 2013, 44, 1217-1242.	3.0	1
23	CROSSâ€STATE DISPARITIES IN US HEALTH CARE EXPENDITURES. Health Economics (United Kingdom), 2013, 22, 451-465.	1.7	23
24	Estimating C-CAPM and the equity premium over the frequency domain. Studies in Nonlinear Dynamics and Econometrics, 2013, 17, .	0.3	0
25	Measuring the Market Risk of Freight Rates: A Forecast Combination Approach. SSRN Electronic Journal, 2013, , .	0.4	1
26	Convergence in per capita health expenditures and health outcomes in the OECD countries. Applied Economics, 2012, 44, 3909-3920.	2.2	58
27	Do Financial Systems Converge?. Review of International Economics, 2011, 19, 122-136.	1.3	22
28	Looking far in the past: revisiting the growth-returns nexus with non-parametric tests. Empirical Economics, 2010, 38, 743-766.	3.0	9
29	Old Wine in a New Bottle: Growth Convergence Dynamics in the EU. Atlantic Economic Journal, 2010, 38, 169-181.	0.5	27
30	DETECTING SHIFT AND PURE CONTAGION IN EAST ASIAN EQUITY MARKETS: A UNIFIED APPROACH. Pacific Economic Review, 2010, 15, 401-421.	1.4	14
31	Long-run cash flow and discount-rate risks in the cross-section of US returns. European Journal of Finance, 2010, 16, 227-244.	3.1	8
32	Forecasting growth and inflation in an enlarged euro area. Journal of Forecasting, 2009, 28, 405-425.	2.8	4
33	Club Convergence in Carbon Dioxide Emissions. Environmental and Resource Economics, 2009, 44, 47-70.	3.2	199
34	Financial variables and euro area growth: A non-parametric causality analysis. Economic Modelling, 2009, 26, 1414-1419.	3.8	41
35	On the robustness of international portfolio diversification benefits to regime-switching volatility. Journal of International Financial Markets, Institutions and Money, 2009, 19, 140-156.	4.2	13
36	Social discounting under uncertainty: A cross-country comparison. Journal of Environmental Economics and Management, 2009, 57, 140-150.	4.7	58

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37	Integration at a cost: evidence from volatility impulse response functions. Applied Financial Economics, 2009, 19, 917-933.	0.5	20
38	Dealing with East Asian Equity Market Contagion. Chapman & Hall/CRC Finance Series, 2009, , 475-491.	0.0	0
39	On the stability of domestic financial market linkages in the presence of time-varying volatility. Emerging Markets Review, 2008, 9, 280-301.	4.4	25
40	Intertemporal Market Risks and the Crossâ€"Section of Greek Average Returns. Journal of Emerging Market Finance, 2007, 6, 203-227.	1.0	0
41	PPP over a century: cointegration and structural change. Applied Economics Letters, 2007, 3, 319-325.	0.2	1
42	Discounting the distant future: How much does model selection affect the certainty equivalent rate?. Journal of Applied Econometrics, 2007, 22, 641-656.	2.3	89
43	Temporary and permanent market risks: Some further evidence. Mathematical and Computer Modelling, 2007, 46, 163-173.	2.0	2
44	Predictive financial models of the euro area: A new evaluation test. International Journal of Forecasting, 2007, 23, 695-705.	6.5	8
45	The Contribution of Growth and Interest Rate Differentials to the Persistence of Real Exchange Rates. SSRN Electronic Journal, 2006, , .	0.4	0
46	Integration at a Cost: Evidence from Volatility Impulse Response Functions. SSRN Electronic Journal, 2005, , .	0.4	0
47	The Feldsteinâ€"Horioka puzzle revisited: A Monte Carlo study. Journal of International Money and Finance, 2005, 24, 1143-1149.	2.5	34
48	A comparison of autoregressive distributed lag and dynamic OLS cointegration estimators in the case of a serially correlated cointegration error. Econometrics Journal, 2004, 7, 585-617.	2.3	90
49	Fama French Factors and US Stock Return Predictability. SSRN Electronic Journal, 0, , .	0.4	2
50	The Forecasting Performance of Regime-Switching Models of Speculative Behavior for Exchange Rates. SSRN Electronic Journal, 0, , .	0.4	1
51	A Quantile Regression Approach to Equity Premium Prediction. SSRN Electronic Journal, 0, , .	0.4	4
52	Out-of-Sample Equity Premium Prediction: A Complete Subset Quantile Regression Approach. SSRN Electronic Journal, 0, , .	0.4	2
53	Sticky Prices and the Purchasing Power Parity Puzzle. SSRN Electronic Journal, 0, , .	0.4	1
54	A Resolution of the Fisher Effect Puzzle: A Comparison of Estimators. SSRN Electronic Journal, 0, , .	0.4	6

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55	Looking Far in the Past: Revisiting the Growth-Returns Nexus with Nonparametric Tests. SSRN Electronic Journal, 0, , .	0.4	3
56	PPP Over a Century: Cointegration and Structural Change. SSRN Electronic Journal, 0, , .	0.4	0
57	International Portfolio Diversification and Market Linkages in the Presence of Regime-Switching Volatility. SSRN Electronic Journal, 0, , .	0.4	2
58	The Predictive Content of Financial Variables: Evidence from the Euro Area. SSRN Electronic Journal, 0, , .	0.4	2
59	Social Discounting Under Uncertainty: A Cross-Country Comparison. SSRN Electronic Journal, 0, , .	0.4	2
60	Shift versus Traditional Contagion in Asian Markets. SSRN Electronic Journal, 0, , .	0.4	0
61	Consumption Risk Over the Frequency Domain. SSRN Electronic Journal, 0, , .	0.4	0
62	Hedge Fund Return Predictability; to Combine Forecasts or Combine Information?. SSRN Electronic Journal, 0, , .	0.4	2
63	Combination Forecasts of Bond and Stock Returns: An Asset Allocation Perspective. SSRN Electronic Journal, 0, , .	0.4	0
64	Hedge Fund Return Predictability in the Presence of Model Risk. SSRN Electronic Journal, 0, , .	0.4	0