

Ilias Tsiakas

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4180284/publications.pdf>

Version: 2024-02-01

15
papers

953
citations

933447

10
h-index

1125743

13
g-index

17
all docs

17
docs citations

17
times ranked

508
citing authors

#	ARTICLE	IF	CITATIONS
1	Carbon emissions and stock returns: Evidence from the EU Emissions Trading Scheme. Journal of Banking and Finance, 2015, 58, 294-308.	2.9	269
2	An Economic Evaluation of Empirical Exchange Rate Models. Review of Financial Studies, 2009, 22, 3491-3530.	6.8	211
3	What drives international portfolio flows?. Journal of International Money and Finance, 2016, 60, 53-72.	2.5	70
4	Spot and forward volatility in foreign exchange. Journal of Financial Economics, 2011, 100, 496-513.	9.0	68
5	Predicting Exchange Rates Out of Sample: Can Economic Fundamentals Beat the Random Walk?. Journal of Financial Econometrics, 2015, 13, 293-341.	1.5	67
6	Equity premium prediction: The role of economic and statistical constraints. Journal of Financial Markets, 2017, 36, 56-75.	1.3	66
7	Overnight information and stochastic volatility: A study of European and US stock exchanges. Journal of Banking and Finance, 2008, 32, 251-268.	2.9	61
8	Foreign exchange risk and the predictability of carry trade returns. Journal of Banking and Finance, 2014, 42, 302-313.	2.9	58
9	Equity premium prediction and the state of the economy. Journal of Empirical Finance, 2020, 58, 75-95.	1.8	16
10	THE ECONOMIC GAINS OF TRADING STOCKS AROUND HOLIDAYS. Journal of Financial Research, 2010, 33, 1-26.	1.2	14
11	Volatility cascades in cryptocurrency trading. Journal of Empirical Finance, 2021, 62, 252-265.	1.8	11
12	Predicting Exchange Rates Out of Sample: Can Economic Fundamentals Beat the Random Walk?. SSRN Electronic Journal, 2014, , .	0.4	5
13	Economic fundamentals and the long-run correlation between exchange rates and commodities. Global Finance Journal, 2021, 49, 100649.	5.1	3
14	Average Variance, Average Correlation and Currency Returns. SSRN Electronic Journal, 0, , .	0.4	2
15	On Equity Premium and Dividend Growth Predictability: Economic Fundamentals Matter!. SSRN Electronic Journal, 0, , .	0.4	1