

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