

Aristeidis Samitas

List of Publications by Year in descending order

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42
papers

1,145
citations

430874

18
h-index

434195

31
g-index

42
all docs

42
docs citations

42
times ranked

824
citing authors

#	ARTICLE	IF	CITATIONS
1	Tourism demand and the COVID-19 pandemic: an LSTM approach. <i>Tourism Recreation Research</i> , 2021, 46, 175-187.	4.9	109
2	Equity market integration in emerging Balkan markets. <i>Research in International Business and Finance</i> , 2011, 25, 296-307.	5.9	91
3	Terrorist incidents and tourism demand: Evidence from Greece. <i>Tourism Management Perspectives</i> , 2018, 25, 23-28.	5.2	80
4	How can a small country affect the European economy? The Greek contagion phenomenon. <i>Journal of International Financial Markets, Institutions and Money</i> , 2013, 25, 18-32.	4.2	79
5	The effects of ICT on output per worker: A study of the Chinese economy. <i>Telecommunications Policy</i> , 2016, 40, 102-115.	5.3	74
6	Corporate social responsibility reporting in financial institutions: Evidence from Euronext. <i>Research in International Business and Finance</i> , 2014, 32, 27-35.	5.9	70
7	Machine learning as an early warning system to predict financial crisis. <i>International Review of Financial Analysis</i> , 2020, 71, 101507.	6.6	70
8	Covid-19 pandemic and spillover effects in stock markets: A financial network approach. <i>International Review of Financial Analysis</i> , 2022, 80, 102005.	6.6	63
9	Are Cryptos Safe-Haven Assets during Covid-19? Evidence from Wavelet Coherence Analysis. <i>Emerging Markets Finance and Trade</i> , 2021, 57, 1741-1756.	3.1	50
10	Brexit and financial stability: An agent-based simulation. <i>Economic Modelling</i> , 2018, 69, 181-192.	3.8	36
11	Volatility spillovers between fine wine and major global markets during COVID-19: A portfolio hedging strategy for investors. <i>International Review of Economics and Finance</i> , 2022, 78, 629-642.	4.5	32
12	Four decades of the Journal of Econometrics: Coauthorship patterns and networks. <i>Journal of Econometrics</i> , 2016, 195, 23-32.	6.5	31
13	Athens's Olympic Games 2004 impact on sponsors' stock returns. <i>Applied Financial Economics</i> , 2008, 18, 1569-1580.	0.5	28
14	Hedge ratio estimation and hedging effectiveness: the case of the S&P 500 stock index futures contract. <i>International Journal of Risk Assessment and Management</i> , 2008, 9, 121.	0.1	27
15	Are timber and water investments safe-havens? A volatility spillover approach and portfolio hedging strategies for investors. <i>Finance Research Letters</i> , 2022, 47, 102657.	6.7	26
16	The demand for eurozone stocks and bonds in a time-varying asset allocation framework. <i>European Journal of Finance</i> , 2019, 25, 994-1011.	3.1	25
17	Health risk and the efficient market hypothesis in the time of COVID-19. <i>International Review of Applied Economics</i> , 2021, 35, 210-223.	2.2	23
18	The connectedness between Sukuk and conventional bond markets and the implications for investors. <i>International Journal of Islamic and Middle Eastern Finance and Management</i> , 2021, 14, 928-949.	2.1	22

#	ARTICLE	IF	CITATIONS
19	Economic stimulus through bank regulation: Government responses to the COVID-19 crisis. <i>Journal of International Financial Markets, Institutions and Money</i> , 2021, 75, 101444.	4.2	22
20	To Basel or not to Basel? Banking crises and contagion. <i>Journal of Financial Regulation and Compliance</i> , 2015, 23, 298-318.	1.5	20
21	Financial contagion in real economy: The key role of policy uncertainty. <i>International Journal of Finance and Economics</i> , 2022, 27, 1633-1682.	3.5	20
22	Safe-haven properties of soft commodities during times of Covid-19. <i>Journal of Commodity Markets</i> , 2022, 27, 100223.	2.1	20
23	Freeing Greece from capital controls: Were the restrictions enforced in time?. <i>Research in International Business and Finance</i> , 2016, 37, 196-213.	5.9	16
24	Robust minimum variance portfolio optimization modelling under scenario uncertainty. <i>Economic Modelling</i> , 2017, 64, 60-71.	3.8	16
25	Who is unhappy for Brexit? A machine-learning, agent-based study on financial instability. <i>International Review of Financial Analysis</i> , 2020, 72, 101590.	6.6	13
26	Does the financial crisis influence the month and the trading month effects?. <i>Studies in Economics and Finance</i> , 2015, 32, 181-203.	2.1	11
27	Empirical investigation of co-authorship in the field of finance: A network perspective. <i>International Review of Financial Analysis</i> , 2018, 58, 235-246.	6.6	11
28	Volatility transmission across currencies and stock markets: GIIPS in crisis. <i>Applied Financial Economics</i> , 2014, 24, 1261-1283.	0.5	10
29	Testing for asymmetric financial contagion: New evidence from the Asian crisis. <i>Journal of Economic Asymmetries</i> , 2013, 10, 129-137.	3.5	8
30	Spillover effects between Greece and Cyprus: a DCC model on the interdependence of small economies. <i>Investment Management and Financial Innovations</i> , 2020, 17, 121-135.	1.6	8
31	Regression tree model versus Markov regime switching: a comparison for electricity spot price modelling and forecasting. <i>Operational Research</i> , 2014, 14, 319-340.	2.0	7
32	Financial illness and political virus: the case of contagious crises in the Eurozone. <i>International Review of Applied Economics</i> , 2019, 33, 209-227.	2.2	7
33	The cross section of online accounting disclosure: the case of Cyprus. <i>International Journal of Electronic Finance</i> , 2009, 3, 297.	0.2	5
34	COVID-19 Tourism Recovery in the ASEAN and East Asia Region: Asymmetric Patterns and Implications. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
35	Global Crises and Contagion: Does the Capitalization Size Matter?. <i>Applied Economics Quarterly</i> , 2018, 64, 39-57.	0.1	4
36	An Application of Portfolio Mean-Variance and Semi-Variance Optimization Techniques: A Case of Fiji. <i>Journal of Risk and Financial Management</i> , 2022, 15, 190.	2.3	4

#	ARTICLE	IF	CITATIONS
37	The Small Business Capital Market Behavior in Athens Stock Exchange. <i>Small Business Economics</i> , 2006, 27, 409-417.	6.7	2
38	Long run and short run test for market efficiency: Evidence for the British Pound, the German Mark and the Japanese Yen. <i>Operational Research</i> , 2006, 6, 163-182.	2.0	0
39	Construction properties of equity fund of funds: a preliminary note from the Greek market. <i>International Journal of Computational Economics and Econometrics</i> , 2011, 2, 63.	0.1	0
40	Social networks in banking: a note on co-authorship in banking research. <i>International Journal of Banking, Accounting and Finance</i> , 2017, 8, 204.	0.2	0
41	Modelling the underlying factors for flexible power plant valuation. <i>International Journal of Economics and Business Research</i> , 2019, 18, 155.	0.2	0
42	Spillover Effects between Greece and Cyprus: A DCC Model on the Interdependence of Small Economies. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0