

# Aristeidis Samitas

## List of Publications by Year in descending order

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Version: 2024-02-01

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	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
2	Safe-haven properties of soft commodities during times of Covid-19. <i>Journal of Commodity Markets</i> , 2022, 27, 100223.	2.1	20
3	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
4	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
5	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
6	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
7	Tourism demand and the COVID-19 pandemic: an LSTM approach. <i>Tourism Recreation Research</i> , 2021, 46, 175-187.	4.9	109
8	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
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	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
11	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
12	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
13	Machine learning as an early warning system to predict financial crisis. <i>International Review of Financial Analysis</i> , 2020, 71, 101507.	6.6	70
14	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
15	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
16	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
17	Modelling the underlying factors for flexible power plant valuation. <i>International Journal of Economics and Business Research</i> , 2019, 18, 155.	0.2	0
18	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

#	ARTICLE	IF	CITATIONS
19	Brexit and financial stability: An agent-based simulation. <i>Economic Modelling</i> , 2018, 69, 181-192.	3.8	36
20	Terrorist incidents and tourism demand: Evidence from Greece. <i>Tourism Management Perspectives</i> , 2018, 25, 23-28.	5.2	80
21	Global Crises and Contagion: Does the Capitalization Size Matter?. <i>Applied Economics Quarterly</i> , 2018, 64, 39-57.	0.1	4
22	Robust minimum variance portfolio optimization modelling under scenario uncertainty. <i>Economic Modelling</i> , 2017, 64, 60-71.	3.8	16
23	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
24	Four decades of the Journal of Econometrics: Coauthorship patterns and networks. <i>Journal of Econometrics</i> , 2016, 195, 23-32.	6.5	31
25	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
26	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
27	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
28	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
29	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
30	Volatility transmission across currencies and stock markets: GIIPS in crisis. <i>Applied Financial Economics</i> , 2014, 24, 1261-1283.	0.5	10
31	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
32	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
33	Testing for asymmetric financial contagion: New evidence from the Asian crisis. <i>Journal of Economic Asymmetries</i> , 2013, 10, 129-137.	3.5	8
34	Equity market integration in emerging Balkan markets. <i>Research in International Business and Finance</i> , 2011, 25, 296-307.	5.9	91
35	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
36	The cross section of online accounting disclosure: the case of Cyprus. <i>International Journal of Electronic Finance</i> , 2009, 3, 297.	0.2	5

#	ARTICLE	IF	CITATIONS
37	Athens's Olympic Games 2004 impact on sponsors' stock returns. Applied Financial Economics, 2008, 18, 1569-1580.	0.5	28
38	Hedge ratio estimation and hedging effectiveness: the case of the S&P 500 stock index futures contract. International Journal of Risk Assessment and Management, 2008, 9, 121.	0.1	27
39	The Small Business Capital Market Behavior in Athens Stock Exchange. Small Business Economics, 2006, 27, 409-417.	6.7	2
40	Long run and short run test for market efficiency: Evidence for the British Pound, the German Mark and the Japanese Yen. Operational Research, 2006, 6, 163-182.	2.0	0
41	COVID-19 Tourism Recovery in the ASEAN and East Asia Region: Asymmetric Patterns and Implications. SSRN Electronic Journal, 0, , .	0.4	5
42	Spillover Effects between Greece and Cyprus: A DCC Model on the Interdependence of Small Economies. SSRN Electronic Journal, 0, , .	0.4	0