

# Eero J Päättäri

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4567636/publications.pdf>

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13  
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citations

1307366

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docs citations

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149  
citing authors

#	ARTICLE	IF	CITATIONS
1	The changing role of emerging and frontier markets in global portfolio diversification. Cogent Economics and Finance, 2019, 7, 1701910.	0.8	6
2	Enhancement of value investing strategies based on financial statement variables: the German evidence. Review of Quantitative Finance and Accounting, 2018, 51, 813-845.	0.8	6
3	Comparison of the multicriteria decision-making methods for equity portfolio selection: The U.S. evidence. European Journal of Operational Research, 2018, 265, 655-672.	3.5	40
4	The anatomy of returns from moving average trading rules in the Russian stock market. Applied Economics Letters, 2017, 24, 311-318.	1.0	2
5	A CLOSER LOOK AT VALUE PREMIUM: LITERATURE REVIEW AND SYNTHESIS. Journal of Economic Surveys, 2017, 31, 79-168.	3.7	18
6	Can size-, industry-, and leverage-adjustment of valuation ratios benefit the value investor?. International Journal of Business Innovation and Research, 2016, 11, 76.	0.1	4
7	Performance of Moving Average Trading Rules in a Volatile Stock Market: The Russian Evidence. Emerging Markets Finance and Trade, 2016, 52, 2434-2450.	1.7	5
8	Performance of moving average trading strategies over varying stock market conditions: the Finnish evidence. Applied Economics, 2014, 46, 2851-2872.	1.2	30
9	Enhancement of equity portfolio performance using data envelopment analysis. European Journal of Operational Research, 2012, 220, 786-797.	3.5	38
10	Enhancement of value portfolio performance using momentum and the long-short strategy: The Finnish evidence. Journal of Asset Management, 2011, 11, 401-416.	0.7	11
11	Enhancement of value portfolio performance using data envelopment analysis. Studies in Economics and Finance, 2010, 27, 223-246.	1.2	23
12	Chasing performance persistence of hedge funds – Comparative analysis of evaluation techniques. Journal of Derivatives and Hedge Funds, 2009, 15, 223-240.	0.3	8
13	Can the FSCORE add value to anomaly-based portfolios? A reality check in the German stock market. Financial Markets and Portfolio Management, 0, , 1.	0.8	0