

# Stephanos Îα Papadamou

## List of Publications by Year in descending order

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Version: 2024-02-01

80  
papers

1,792  
citations

361296

20  
h-index

315616

38  
g-index

80  
all docs

80  
docs citations

80  
times ranked

868  
citing authors

#	ARTICLE	IF	CITATIONS
1	Cannabis Stocks Returns: The Role of Liquidity and Investors' Attention via Google Metrics. <i>International Journal of Financial Studies</i> , 2022, 10, 7.	1.1	4
2	Could the Public Debt Management via ECB's QE Create a Surge of Inflation in the Euro Area?. <i>Revue Française d'Économie</i> , 2022, Vol. XXXVI, 187-217.	0.1	0
3	The Distorting Effects of Corruption on Financial Stability and Economic Growth: Evidence from Russian Banks Using a PVAR Approach. <i>Eastern European Economics</i> , 2022, 60, 192-216.	0.8	3
4	The Determinants of Energy and Electricity Consumption in Developed and Developing Countries: International Evidence. <i>Energies</i> , 2022, 15, 2558.	1.6	15
5	The dimension of popularity in the cryptocurrency market. <i>SN Business &amp; Economics</i> , 2022, 2, 1.	0.6	1
6	The impact of unconventional monetary policy in the euro area. Structural and scenario analysis from a Bayesian $\text{VAR}$ . <i>International Journal of Finance and Economics</i> , 2021, 26, 5684-5703.	1.9	11
7	U.S. unconventional monetary policy and risk tolerance in major currency markets. <i>European Journal of Finance</i> , 2021, 27, 994-1008.	1.7	12
8	Flight-to-quality between global stock and bond markets in the COVID era. <i>Finance Research Letters</i> , 2021, 38, 101852.	3.4	65
9	Non-linear causal linkages of EPU and gold with major cryptocurrencies during bull and bear markets. <i>North American Journal of Economics and Finance</i> , 2021, 56, 101343.	1.8	31
10	The effect of central bank transparency on inflation persistence. <i>Economics and Business Letters</i> , 2021, 10, 58-68.	0.4	4
11	The prudential role of Basel III liquidity provisions towards financial stability. <i>Journal of Forecasting</i> , 2021, 40, 1133.	1.6	5
12	The role of net stable funding ratio on the bank lending channel: evidence from European Union. <i>Journal of Banking Regulation</i> , 2021, 22, 287-307.	1.4	3
13	Herding behaviour and price convergence clubs in cryptocurrencies during bull and bear markets. <i>Journal of Behavioral and Experimental Finance</i> , 2021, 30, 100469.	2.1	42
14	Evaluating survey-based forecasts of interest rates and macroeconomic variables. <i>Journal of Economic Studies</i> , 2021, ahead-of-print, .	1.0	4
15	The Effect of Quantitative Easing through Google Metrics on US Stock Indices. <i>International Journal of Financial Studies</i> , 2021, 9, 56.	1.1	4
16	The yield spread's ability to forecast economic activity: What have we learned after 30 years of studies?. <i>Journal of Business Research</i> , 2020, 106, 221-232.	5.8	16
17	Price discovery in bitcoin futures. <i>Research in International Business and Finance</i> , 2020, 52, 101116.	3.1	45
18	US non-linear causal effects on global equity indices in Normal times versus unconventional eras. <i>International Economics and Economic Policy</i> , 2020, 17, 381-407.	1.0	3

#	ARTICLE	IF	CITATIONS
19	A survey of empirical findings on unconventional central bank policies. <i>Journal of Economic Studies</i> , 2020, 47, 1533-1577.	1.0	50
20	A systematic review of the bubble dynamics of cryptocurrency prices. <i>Research in International Business and Finance</i> , 2020, 54, 101254.	3.1	91
21	Modelling the dynamics of unconventional monetary policiesâ€™ impact on professionalsâ€™ forecasts. <i>Journal of International Financial Markets, Institutions and Money</i> , 2020, 64, 101170.	2.1	4
22	The role of leverage in quantitative easing decisions: Evidence from the UK. <i>North American Journal of Economics and Finance</i> , 2019, 47, 308-324.	1.8	12
23	The effectiveness of quantitative easing: Evidence from Japan. <i>Journal of International Money and Finance</i> , 2019, 99, 102068.	1.3	35
24	Optimism-pessimism effects on money demand: theory and evidence. <i>Review of Behavioral Finance</i> , 2019, 11, 23-35.	1.2	2
25	The stock-bond nexus and investorsâ€™ behavior in mature and emerging markets. <i>Studies in Economics and Finance</i> , 2019, ahead-of-print, .	1.2	4
26	Spillover Effects of US QE and QE Tapering on African and Middle Eastern Stock Indices. <i>Journal of Risk and Financial Management</i> , 2019, 12, 57.	1.1	12
27	Investorsâ€™ risk aversion integration and quantitative easing. <i>Review of Behavioral Finance</i> , 2019, 12, 170-183.	1.2	8
28	Unconventional monetary policy effects on output and inflation: A meta-analysis. <i>International Review of Financial Analysis</i> , 2019, 61, 295-305.	3.1	29
29	Investigating volatility transmission and hedging properties between Bitcoin and Ethereum. <i>Research in International Business and Finance</i> , 2019, 48, 219-227.	3.1	120
30	PEACE AND TOURISM: A NEXUS? EVIDENCE FROM DEVELOPED AND DEVELOPING COUNTRIES. <i>Singapore Economic Review</i> , 2019, 64, 323-339.	0.9	4
31	Asymmetric price responses to stock addition to and deletion from the Athens Stock Exchange Index. <i>Managerial Finance</i> , 2018, 44, 406-423.	0.7	3
32	Quantitative easing effects on commercial bank liability and government yields in UK: A threshold cointegration approach. <i>International Economics and Economic Policy</i> , 2018, 15, 353-371.	1.0	14
33	Interest rate pass through in a Markov-switching Vector Autoregression model: Evidence from Greek retail bank interest rates. <i>Journal of Economic Asymmetries</i> , 2018, 17, 48-60.	1.6	7
34	The informational content of unconventional monetary policy on precious metal markets. <i>Journal of Forecasting</i> , 2018, 37, 16-36.	1.6	13
35	Abnormal lending and risk in Swedish financial institutions. <i>Review of Accounting and Finance</i> , 2018, 17, 498-513.	2.5	2
36	A Taylor Rule for EU members. Does one rule fit to all EU member needs?. <i>Journal of Economic Asymmetries</i> , 2018, 18, e00104.	1.6	11

#	ARTICLE	IF	CITATIONS
37	News implied volatility and the stock-bond nexus: Evidence from historical data for the USA and the UK markets. <i>Journal of Multinational Financial Management</i> , 2018, 47-48, 76-90.	1.0	14
38	Variance risk premium and equity returns. <i>Research in International Business and Finance</i> , 2018, 46, 462-470.	3.1	19
39	Unconventional monetary policy announcements and risk aversion: evidence from the U.S. and European equity markets. <i>European Journal of Finance</i> , 2018, 24, 1885-1901.	1.7	20
40	Interest rate dynamic effect on stock returns and central bank transparency: Evidence from emerging markets. <i>Research in International Business and Finance</i> , 2017, 39, 951-962.	3.1	20
41	The macroeconomic effects of fiscal consolidation policies in Greece. <i>Journal of Financial Economic Policy</i> , 2017, 9, 34-49.	0.6	3
42	Public investment, inflation persistence and central bank independence. <i>Journal of Economic Studies</i> , 2017, 44, 976-986.	1.0	7
43	Does central bank independence affect stock market volatility?. <i>Research in International Business and Finance</i> , 2017, 42, 855-864.	3.1	16
44	Geopolitical risks and the oil-stock nexus over 1899â€“2016. <i>Finance Research Letters</i> , 2017, 23, 165-173.	3.4	226
45	The Role of the Number of Banks on Debt Dynamics: Evidence from Eurozone Countries. <i>Review of Economics</i> , 2017, 68, 41-62.	0.4	1
46	Japanese Mutual Funds before and after the Crisis Outburst: A Style- and Performance-Analysis. <i>International Journal of Financial Studies</i> , 2017, 5, 9.	1.1	4
47	Investigating the Relationship Between Central Bank Transparency and Stock Market Volatility in a Nonparametric Framework. <i>Credit and Capital Markets</i> , 2017, 50, 63-83.	0.1	0
48	Public debt and borrowing: Are governments disciplined by financial markets?. <i>Cogent Economics and Finance</i> , 2016, 4, 1225346.	0.8	0
49	Stock markets and effective exchange rates in European countries: threshold cointegration findings. <i>Eurasian Economic Review</i> , 2016, 6, 215-274.	1.7	8
50	Regional asymmetries in monetary policy transmission: The case of the Greek regions. <i>Environment and Planning C: Urban Analytics and City Science</i> , 2016, 34, 795-815.	1.5	9
51	Environmentally Responsible and Conventional Market Indicesâ€™ Reaction to Natural and Anthropogenic Adversity: A Comparative Analysis. <i>Journal of Business Ethics</i> , 2016, 138, 493-505.	3.7	9
52	The Twin Deficit as an Early Warning Sign in Avoiding Crises. <i>Advances in Finance, Accounting, and Economics</i> , 2016, , 310-331.	0.3	0
53	On quantitative easing and high frequency exchange rate dynamics. <i>Research in International Business and Finance</i> , 2015, 34, 110-125.	3.1	43
54	The effect of the market-based monetary policy transparency index on inflation and output variability. <i>International Review of Applied Economics</i> , 2015, 29, 105-124.	1.3	5

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55	Intraday exchange rate volatility transmissions across QE announcements. <i>Finance Research Letters</i> , 2015, 14, 128-134.	3.4	34
56	Central bank transparency and the interest rate channel: Evidence from emerging economies. <i>Economic Modelling</i> , 2015, 48, 167-174.	1.8	34
57	Terrorism and Economic Sentiment in European Countries. <i>Contributions To Conflict Management, Peace Economics and Development</i> , 2014, , 115-133.	0.1	2
58	Investigating Intraday Interdependence Between Gold, Silver and Three Major Currencies: the Euro, British Pound and Japanese Yen. <i>International Advances in Economic Research</i> , 2014, 20, 399-410.	0.4	7
59	Interest rate risk and the creation of the Monetary Policy Committee: Evidence from banksâ€™ and life insurance companiesâ€™ stocks in the UK. <i>Journal of Economics and Business</i> , 2014, 71, 45-67.	1.7	24
60	Fiscal imbalances and asymmetric adjustment under Labour and Conservative governments in the UK. <i>Research in Economics</i> , 2014, 68, 208-213.	0.4	7
61	Does central bank transparency affect stock market volatility?. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 31, 362-377.	2.1	43
62	Rogue State Behavior and Markets: the Financial Fallout of North Korean Nuclear Tests. <i>Peace Economics, Peace Science and Public Policy</i> , 2014, 20, 267-292.	0.3	6
63	The effects of terrorism and war on the oil priceâ€“stock index relationship. <i>Energy Economics</i> , 2013, 40, 743-752.	5.6	125
64	Market anticipation of monetary policy actions and interest rate transmission to US Treasury market rates. <i>Economic Modelling</i> , 2013, 33, 545-551.	1.8	15
65	The risk relevance of International Financial Reporting Standards: Evidence from Greek banks. <i>International Review of Financial Analysis</i> , 2013, 27, 43-54.	3.1	15
66	Does Terrorism Affect the Stockâ€“Bond Covariance? Evidence from European Countries. <i>Southern Economic Journal</i> , 2013, 79, 832-848.	1.3	55
67	European Marketsâ€™ Reactions to Exogenous Shocks: A High Frequency Data Analysis of the 2005 London Bombings. <i>International Journal of Financial Studies</i> , 2013, 1, 154-167.	1.1	7
68	The Monetary Approach to the Exchange Rate Determination for a â€œPetrocurrencyâ€: The Case of Norwegian Krone. <i>International Advances in Economic Research</i> , 2012, 18, 299-314.	0.4	2
69	Banksâ€™ lending behavior and monetary policy: evidence from Sweden. <i>Review of Quantitative Finance and Accounting</i> , 2012, 38, 131-148.	0.8	17
70	Terrorism and capital markets: The effects of the Madrid and London bomb attacks. <i>International Review of Economics and Finance</i> , 2011, 20, 532-541.	2.2	126
71	Stock markets and terrorist attacks: Comparative evidence from a large and a small capitalization market. <i>European Journal of Political Economy</i> , 2011, 27, S64-S77.	1.0	82
72	ARMED CONFLICTS AND CAPITAL MARKETS: THE CASE OF THE ISRAELI MILITARY OFFENSIVE IN THE GAZA STRIP. <i>Defence and Peace Economics</i> , 2010, 21, 357-365.	1.0	36

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73	Yield spreads and real economic activity in East European transition economies. Applied Economics Letters, 2009, 16, 531-537.	1.0	3
74	The Monetary Transmission Mechanism: Evidence from Eight Economies in Transition. International Economic Journal, 2007, 21, 559-576.	0.5	8
75	Improving technical trading systems by using a new MATLAB-based genetic algorithm procedure. Mathematical and Computer Modelling, 2007, 46, 189-197.	2.0	16
76	American equity mutual funds in European markets: Hot hands phenomenon and style analysis. International Journal of Finance and Economics, 2004, 9, 85-97.	1.9	18
77	Evaluating the style-based risk model for equity mutual funds investing in Europe. Applied Financial Economics, 2004, 14, 751-760.	0.5	11
78	Exploiting the benefits of international diversification and currency hedging for international fund portfolios. Managerial Finance, 2002, 28, 35-58.	0.7	0
79	Investigating the profitability of technical analysis systems on foreign exchange markets. Managerial Finance, 2001, 27, 63-78.	0.7	6
80	Built-in challenges within the supervisory architecture of the Eurozone. Journal of Banking Regulation, 0, , 1.	1.4	0