Konstantinos Liagkouras

List of Publications by Citations

22 papers	347 citations	9 h-index	18 g-index
22 ext. papers	413 ext. citations	3.1 avg, IF	4.49 L-index

#	Paper	IF	Citations
22	Multiobjective Evolutionary Algorithms for Portfolio Management: A comprehensive literature review. *Expert Systems With Applications*, **2012**, 39, 11685-11698	7.8	122
21	A new Probe Guided Mutation operator and its application for solving the cardinality constrained portfolio optimization problem. *Expert Systems With Applications*, **2014**, 41, 6274-6290	7.8	41
20	Multi-period mean–variance fuzzy portfolio optimization model with transaction costs. *Engineering Applications of Artificial Intelligence*, **2018**, 67, 260-269	7.2	39
19	Efficient Portfolio Construction with the Use of Multiobjective Evolutionary Algorithms: Best Practices and Performance Metrics. *International Journal of Information Technology and Decision Making*, **2015**, 14, 535-564	2.8	31
18	A new three-dimensional encoding multiobjective evolutionary algorithm with application to the portfolio optimization problem. *Knowledge-Based Systems*, **2019**, 163, 186-203	7.3	24
17	A new efficiently encoded multiobjective algorithm for the solution of the cardinality constrained portfolio optimization problem. *Annals of Operations Research*, **2018**, 267, 281-319	3.2	20
16	Handling the complexities of the multi-constrained portfolio optimization problem with the support of a novel MOEA. *Journal of the Operational Research Society*, **2018**, 69, 1609-1627	2	10
15	An experimental analysis of a new two-stage crossover operator for multiobjective optimization. *Soft Computing*, **2017**, 21, 721-751	3.5	9
14	An Elitist Polynomial Mutation Operator for Improved Performance of MOEAs in Computer Networks **2013**,		9
13	Incorporating environmental and social considerations into the portfolio optimization process. *Annals of Operations Research*, **2020**, 1	3.2	7
12	Examining the effect of different configuration issues of the multiobjective evolutionary algorithms on the efficient frontier formulation for the constrained portfolio optimization problem. *Journal of the Operational Research Society*, **2018**, 69, 416-438	2	7
11	Improving the performance of evolutionary algorithms: a new approach utilizing information from the evolutionary process and its application to the fuzzy portfolio optimization problem. *Annals of Operations Research*, **2019**, 272, 119-137	3.2	6
10	Enhancing the performance of MOEAs: an experimental presentation of a new fitness guided mutation operator. *Journal of Experimental and Theoretical Artificial Intelligence*, **2017**, 29, 91-131	2	5
9	The Constrained Mean-Semivariance Portfolio Optimization Problem with the Support of a Novel Multiobjective Evolutionary Algorithm. *Journal of Software Engineering and Applications*, **2013**, 06, 22-29	0.6	5
8	A fitness guided mutation operator for improved performance of MOEAs **2013**,		4
7	An Experimental Analysis of a New Interval-Based Mutation Operator. *International Journal of Computational Intelligence and Applications*, **2015**, 14, 1550018	1.2	3
6	A new probe guided mutation operator for more efficient exploration of the search space: an experimental analysis. *International Journal of Operational Research*, **2016**, 25, 212	0.9	3

List of Publications

5	A New Fitness Guided Crossover Operator and Its Application for Solving the Constrained Portfolio Selection Problem **2015**, 171-187		1
4	Improving multi-objective algorithms performance by emulating behaviors from the human social analogue in candidate solutions. *European Journal of Operational Research*, **2021**, 292, 1019-1036	5.6	1
3	Stock Market Forecasting by Using Support Vector Machines. *Learning and Analytics in Intelligent Systems*, **2020**, 259-271	0.3	0
2	Re-Examining the Optimal Routing Problem from the Perspective of Mobility Impaired Individuals. *Learning and Analytics in Intelligent Systems*, **2022**, 203-216	0.3	
1	A Probe Guided Crossover Operator for More Efficient Exploration of the Search Space. *Studies in Computational Intelligence*, **2016**, 351-368	0.8	