

Dimos S Kambouroudis

List of Publications by Year in descending order

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7
papers

206
citations

1684188

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1720034

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all docs

7
docs citations

7
times ranked

184
citing authors

#	ARTICLE	IF	CITATIONS
1	Volatility forecasting across tanker freight rates: The role of oil price shocks. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2018, 118, 376-391.	7.4	56
2	Forecasting Stock Return Volatility: A Comparison of GARCH, Implied Volatility, and Realized Volatility Models. <i>Journal of Futures Markets</i> , 2016, 36, 1127-1163.	1.8	52
3	Are RiskMetrics forecasts good enough? Evidence from 31 stock markets. <i>International Review of Financial Analysis</i> , 2009, 18, 117-124.	6.6	42
4	Does VIX or volume improve GARCH volatility forecasts?. <i>Applied Economics</i> , 2016, 48, 1210-1228.	2.2	32
5	Forecasting realized volatility: The role of implied volatility, leverage effect, overnight returns, and volatility of realized volatility. <i>Journal of Futures Markets</i> , 2021, 41, 1618-1639.	1.8	16
6	Is there an ideal in-sample length for forecasting volatility?. <i>Journal of International Financial Markets, Institutions and Money</i> , 2015, 37, 114-137.	4.2	7
7	Cross-border exchanges and volatility forecasting. <i>Quantitative Finance</i> , 2018, 18, 789-799.	1.7	1