Dimos S Kambouroudis

List of Publications by Year
in descending order

7 papers	206 citations	1684188 5 h-index	1720034 7 g-index
7 all docs	7 docs citations	7 times ranked	184 citing authors

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