Francisco Guijarro

List of Publications by Year
in descending order

48 papers	924 citations	17 h-index	29 g-index
49 all docs	49 docs citations	49 times ranked	836 citing authors

471061 476904

#	Article	IF	Citations
1	Automatic identification and evaluation of Fibonacci retracements: Empirical evidence from three equity markets. Expert Systems With Applications, 2022, 187, 115893.	4.4	1
2	What makes trading strategies based on chart pattern recognition profitable?. Expert Systems, 2021, 38, e12596.	2.9	6
3	A surrogate similarity measure for the mean-variance frontier optimisation problem under bound and cardinality constraints. Journal of the Operational Research Society, 2021, 72, 564-579.	2.1	3
4	A Multicriteria Goal Programming Model for Ranking Universities. Mathematics, 2021, 9, 459.	1.1	5
5	Market Liquidity and Its Dimensions: Linking the Liquidity Dimensions to Sentiment Analysis through Microblogging Data. Journal of Risk and Financial Management, 2021, 14, 394.	1.1	4
6	A Mean-Variance Optimization Approach for Residential Real Estate Valuation. Real Estate Management and Valuation, 2021, 29, 13-28.	0.2	1
7	Ranking the Performance of Universities: The Role of Sustainability. Sustainability, 2021, 13, 13286.	1.6	6
8	Analysis of Academic Literature on Environmental Valuation. International Journal of Environmental Research and Public Health, 2020, 17, 2386.	1.2	14
9	Forecasting the Environmental, Social, and Governance Rating of Firms by Using Corporate Financial Performance Variables: A Rough Set Approach. Sustainability, 2020, 12, 3324.	1.6	31
10	A model for sector restructuring through genetic algorithm and inverse DEA. Expert Systems With Applications, 2020, 154, 113422.	4.4	24
11	MULTIOBJECTIVE APPROACH TO PORTFOLIO OPTIMIZATION IN THE LIGHT OF THE CREDIBILITY THEORY. Technological and Economic Development of Economy, 2020, 26, 1165-1186.	2.3	19
12	Forecasting stock market trend: a comparison of machine learning algorithms. Finance Markets and Valuation, 2020, 6, 37-49.	0.5	28
13	A multiobjective credibilistic portfolio selection model. Empirical study in the Latin American integrated market. Entrepreneurship and Sustainability Issues, 2020, 8, 1027-1046.	0.4	10
14	A Multicriteria Model for the Assessment of Countriesâ€™ Environmental Performance. International Journal of Environmental Research and Public Health, 2019, 16, 2868.	1.2	9
15	Liquidity Risk and Investorsâ€™ Mood: Linking the Financial Market Liquidity to Sentiment Analysis through Twitter in the S&P500 Index. Sustainability, 2019, 11, 7048.	1.6	27
16	Assessing the Impact of Road Traffic Externalities on Residential Price Values: A Case Study in Madrid, Spain. International Journal of Environmental Research and Public Health, 2019, 16, 5149.	1.2	11
17	Measuring the social responsibility of European companies: a goal programming approach. International Transactions in Operational Research, 2019, 26, 1074-1095.	1.8	19
18	Social Performance considered within the global performance of Microfinance Institutions: a new approach. Operational Research, 2019, 19, 737-755.	1.3	13

#	ARTICLE	IF	CITATIONS
19	Index tracking optimization with cardinality constraint: a performance comparison of genetic algorithms and tabu search heuristics. Neural Computing and Applications, 2018, 30, 2625-2641.	3.2	30
20	Methodology to assess the market value of companies according to their financial and social responsibility aspects: An AHP approach. Journal of the Operational Research Society, 2018, 69, 1599-1608.	2.1	12
21	A similarity measure for the cardinality constrained frontier in the meanâ€"variance optimization model. Journal of the Operational Research Society, 2018, 69, 928-945.	2.1	12
22	Characteristics of Unemployed People, Training Attendance and Job Searching Success in the Valencian Region (Spain). Data, 2018, 3, 47.	1.2	0
23	Designing a Sustainable Development Goal Index through a Goal Programming Model: The Case of EU-28 Countries. Sustainability, 2018, 10, 3167.	1.6	79
24	Economic Recovery and Effectiveness of Active Labour Market Initiatives for the Unemployed in Spain: A Gender Perspective of the Valencian Region. Sustainability, 2018, 10, 3623.	1.6	3
25	HYBRID FUZZY NEURAL NETWORK TO PREDICT PRICE DIRECTION IN THE GERMAN DAX-30 INDEX. Technological and Economic Development of Economy, 2018, 24, 2161-2178.	2.3	2
26	HYBRID FUZZY NEURAL NETWORK TO PREDICT PRICE DIRECTION IN THE GERMAN DAX-30 INDEX. Technological and Economic Development of Economy, 2018, 24, 2161-2178.	2.3	34
27	A dynamic trading rule based on filtered flag pattern recognition for stock market price forecasting. Expert Systems With Applications, 2017, 81, 177-192.	4.4	62
28	Assessing the Efficiency of Public Universities through DEA. A Case Study. Sustainability, 2017, 9, 1416.	1.6	45
29	MASS APPRAISAL OF RESIDENTIAL REAL ESTATE USING MULTILEVEL MODELLING. International Journal of Strategic Property Management, 2016, 20, 77-87.	0.8	37
30	An Analytic Hierarchy Process (AHP) framework for property valuation to identify the ideal 2050 portfolio mixes in EU-27 countries with shrinking populations. Quality and Quantity, 2016, 50, 2313-2329.	2.0	8
31	Impact of foreign exchange risk on investment portfolio performance in Latin American stock indexes. , 2016, , .		0
32	Stock market trading rule based on pattern recognition and technical analysis: Forecasting the DJIA index with intraday data. Expert Systems With Applications, 2015, 42, 5963-5975.	4.4	137
33	Modelling Conditional Volatility In Stock Indices: A Comparison Of The Arma-Egarch Model Versus Neuronal Network Backpropagation. , 2014, , .		0
34	Monitoring credit risk in the social economy sector by means of a binary goal programming model. Service Business, 2013, 7, 483-495.	2.2	7
35	Credit risk management: A multicriteria approach to assess creditworthiness. Mathematical and Computer Modelling, 2013, 57, 2009-2015.	2.0	34
36	A MULTIOBJECTIVE MODEL FOR PASSIVE PORTFOLIO MANAGEMENT: AN APPLICATION ON THE S&P 100 INDEX. Journal of Business Economics and Management, 2013, 14, 758-775.	1.1	11

#	Article	IF	Citations
37	Default Prediction of Spanish Companies. A Logistic Analysis. Intellectual Economics, 2013, 7, 333-343.	0.3	2
38	Partial Index Tracking: Satisfying Different Investment Profiles with the Same Subset of Stocks. , 2012, , .		0
39	Evaluating patent portfolios by means of multicriteria analysis. Revista De Contabilidad-Spanish Accounting Review, 2011, 14, 9-27.	0.5	8
40	Ranking residential properties by a multicriteria single price model. Journal of the Operational Research Society, 2011, 62, 1941-1950.	2.1	5
41	Mixed valuation methods: a combined AHP-GP procedure for individual and group multicriteria agricultural valuation. Annals of Operations Research, 2011, 190, 221-238.	2.6	30
42	The curvature of the tracking frontier: A new criterion for the partial index tracking problem. Mathematical and Computer Modelling, 2011, 54, 1781-1784.	2.0	10
43	Ranking Spanish savings banks: A multicriteria approach. Mathematical and Computer Modelling, 2010, 52, 1058-1065.	2.0	27
44	A goal programming approach to estimating performance weights for ranking firms. Computers and Operations Research, 2010, 37, 1597-1609.	2.4	40
45	An ANP framework for property pricing combining quantitative and qualitative attributes. Journal of the Operational Research Society, 2010, 61, 740-755.	2.1	24
46	An algorithm for variable selection in firm valuation models. International Journal of Business Performance and Supply Chain Modelling, 2009, 1, 144.	0.2	0
47	Modelling aesthetic variables in the valuation of paintings: an interval goal programming approach. Journal of the Operational Research Society, 2007, 58, 957-963.	2.1	16
48	Estimating regression parameters with imprecise input data in an appraisal context. European Journal of Operational Research, 2007, 176, 1896-1907.	3.5	17