George Skiadopoulos

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/6755353/publications.pdf

Version: 2024-02-01

9 papers	417 citations	1163117 8 h-index	1474206 9 g-index
9 all docs	9 docs citations	9 times ranked	353 citing authors

#	Article	IF	Citations
1	Are there common factors in individual commodity futures returns?. Journal of Banking and Finance, 2014, 40, 346-363.	2.9	122
2	Market Timing with Option-Implied Distributions: A Forward-Looking Approach. Management Science, 2011, 57, 1231-1249.	4.1	98
3	Predictable Dynamics in Higher-Order Risk-Neutral Moments: Evidence from the S&P 500 Options. Journal of Financial and Quantitative Analysis, 2013, 48, 947-977.	3.5	84
4	MEASURING THE MARKET RISK OF FREIGHT RATES: A VALUE-AT-RISK APPROACH. International Journal of Theoretical and Applied Finance, 2008, 11, 447-469.	0.5	46
5	A New Predictor of U.S. Real Economic Activity: The S&P 500 Option Implied Risk Aversion. Management Science, 2019, 65, 4927-4949.	4.1	21
6	Investing in commodities: Popular beliefs and misconceptions. Journal of Asset Management, 2012, 13, 77-83.	1.5	18
7	Capital structure and financial flexibility: Expectations of future shocks. Journal of Banking and Finance, 2019, 104, 1-18.	2.9	15
8	IMPLIED VOLATILITY TREES AND PRICING PERFORMANCE: EVIDENCE FROM THE S&P 100 OPTIONS. International Journal of Theoretical and Applied Finance, 2005, 08, 1085-1106.	0.5	11
9	Learning and Index Option Returns. Journal of Business and Economic Statistics, 2020, 38, 327-339.	2.9	2