

Tihana Å krinjariÄ

List of Publications by Year in descending order

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Version: 2024-02-01

58
papers

319
citations

1040056

9
h-index

996975

15
g-index

60
all docs

60
docs citations

60
times ranked

230
citing authors

#	ARTICLE	IF	CITATIONS
1	Empirical assessment of the circular economy of selected European countries. Journal of Cleaner Production, 2020, 255, 120246.	9.3	52
2	Using Grey Incidence Analysis Approach in Portfolio Selection. International Journal of Financial Studies, 2019, 7, 1.	2.3	39
3	Examining the Causal Relationship between Tourism and Economic Growth: Spillover Index Approach for Selected CEE and SEE Countries. Economies, 2019, 7, 19.	2.5	19
4	Dynamic portfolio optimization based on grey relational analysis approach. Expert Systems With Applications, 2020, 147, 113207.	7.6	19
5	Economic Policy Uncertainty and Stock Market Spillovers: Case of Selected CEE Markets. Mathematics, 2020, 8, 1077.	2.2	17
6	Sharing is caring: Spillovers and synchronization of business cycles in the European Union. Economic Modelling, 2021, 96, 25-39.	3.8	16
7	R&D in Europe: Sector Decomposition of Sources of (in)Efficiency. Sustainability, 2020, 12, 1432.	3.2	14
8	Stock Market Reactions to Brexit: Case of Selected CEE and SEE Stock Markets. International Journal of Financial Studies, 2019, 7, 7.	2.3	11
9	Risk connectedness of selected CESEE stock markets: a spillover index approach. China Finance Review International, 2019, 10, 447-472.	8.4	11
10	Investment Strategy on the Zagreb Stock Exchange Based on Dynamic DEA. Croatian Economic Survey, 2014, 16, .	0.1	8
11	Equity portfolio optimization: A DEA based methodology applied to the Zagreb Stock Exchange. Croatian Operational Research Review, 2015, 6, 405-417.	0.4	8
12	Economic sentiment and business cycles: A spillover methodology approach. Economic Systems, 2021, 45, 100770.	2.2	8
13	Revisiting Herding Investment Behavior on the Zagreb Stock Exchange: A Quantile Regression Approach. Econometric Research in Finance, 2018, 3, 119-162.	0.5	8
14	Testing for Seasonal Affective Disorder on Selected CEE and SEE Stock Markets. Risks, 2018, 6, 140.	2.4	7
15	Stock market stability on selected CEE and SEE markets: a quantile regression approach. Post-Communist Economies, 2020, 32, 352-375.	2.2	7
16	CEE and SEE equity market return spillovers: Creating profitable investment strategies. Borsa Istanbul Review, 2020, 20, S62-S80.	5.5	6
17	Transfer Entropy Approach for Portfolio Optimization: An Empirical Approach for CESEE Markets. Journal of Risk and Financial Management, 2021, 14, 369.	2.3	6
18	Effects of Economic and Political Events on Stock Returns: Event Study of the Agrokor Case in Croatia. , 2019, 21, 47-86.		5

#	ARTICLE	IF	CITATIONS
19	Time Varying Spillovers between the Online Search Volume and Stock Returns: Case of CESEE Markets. <i>International Journal of Financial Studies</i> , 2019, 7, 59.	2.3	5
20	Re-examining sustainable development in Europe: a data envelopment approach. <i>International Journal of Environment and Sustainable Development</i> , 2020, 19, 72.	0.3	5
21	Ranking Environmental Aspects of Sustainable Tourism: Case of Selected European Countries. <i>Sustainability</i> , 2021, 13, 5701.	3.2	5
22	Kvantitativna istraÅ¼ivanje burze. <i>Ekonomski Pregled</i> , 2019, 69, 655-743.	0.2	4
23	Estimating investor preferences towards portfolio return distribution in investment funds. <i>Croatian Operational Research Review</i> , 2015, 6, 1-16.	0.4	3
24	Empirical analysis of dynamic spillovers between exchange rate return, return volatility and investor sentiment. <i>Studies in Economics and Finance</i> , 2021, 38, 86-113.	2.1	3
25	Evaluating R&D Efficiency of Selected European Countries: A Dynamic Analysis for Period 2007â€”2017. <i>Palgrave Studies in Democracy, Innovation, and Entrepreneurship for Growth</i> , 2021, , 215-259.	0.4	3
26	Testing for regime-switching CAPM on Zagreb Stock Exchange. <i>Croatian Operational Research Review</i> , 2014, 5, 119-133.	0.4	2
27	Asset allocation and regime switching on Croatian financial market. <i>Croatian Operational Research Review</i> , 2016, 7, 201-215.	0.4	2
28	Effects of Football Match Results of Croatian National Team on Stock Returns: Evidence from Zagreb Stock Exchange. <i>Zagreb International Review of Economics and Business</i> , 2019, 22, 13-45.	0.4	2
29	Evaluating Business Performance Using Data Envelopment Analysis and Grey Relational Analysis. <i>Advances in Data Mining and Database Management Book Series</i> , 2021, , 115-148.	0.5	2
30	Profiting on the Stock Market in Pandemic Times: Study of COVID-19 Effects on CESEE Stock Markets. <i>Mathematics</i> , 2021, 9, 2077.	2.2	2
31	Environmental Kuznets Curve in Croatia: panel data approach with Croatian counties. <i>Journal of Central European Agriculture</i> , 2019, 20, 712-740.	0.6	2
32	Effects of changes in stock market index composition on stock returns: event study methodology on Zagreb Stock Exchange. <i>Croatian Review of Economic, Business and Social Statistics</i> , 2019, 5, 43-54.	0.4	2
33	Penny wise and pound foolish: capital gains tax and trading volume on the Zagreb Stock Exchange. <i>Public Sector Economics</i> , 2020, 44, 299-329.	0.5	2
34	Dynamic Portfolio Selection on Croatian Financial Markets: MGARCH Approach. <i>Business Systems Research</i> , 2016, 7, 78-90.	1.2	1
35	Application of Luenberger Shortage Function on the Zagreb Stock Exchange: Analysis of Efficient Market Portfolios. <i>Croatian Operational Research Review</i> , 2018, 9, 183-197.	0.4	1
36	Revisiting the CAPM model with quantile regression: creating investment strategies on the Zagreb Stock Exchange. <i>International Journal of Economics and Business Research</i> , 2020, 19, 266.	0.2	1

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37	Does the Croatian Stock Market Have Seasonal Affective Disorder?. Journal of Risk and Financial Management, 2021, 14, 89.	2.3	1
38	MeÄ‘uovisnost prinosa, rizika i volumena online pretraÅ¼ivanja trÅ¼iÅ¡nog indeksa. Ekonomski Pregled, 2021, 72, 3-33.	0.2	1
39	Fuzzy Logic in Portfolio Selection. Advances in Marketing, Customer Relationship Management, and E-services Book Series, 2021, , 173-190.	0.8	1
40	Performance Gauging of Portfolio: Luenberger Distance Function Approach on Sarajevo Stock Exchange. South East European Journal of Economics and Business, 2019, 14, 92-100.	0.8	1
41	Macroeconomic effects of systemic stress: a rolling spillover index approach. Public Sector Economics, 2022, 46, 109-140.	0.5	1
42	Measuring Dynamics of Risk and Performance of Sector Indices on Zagreb Stock Exchange. Croatian Review of Economic, Business and Social Statistics, 2015, 1, 27-41.	0.4	0
43	Prikaz knjige: Philip Hans Franses, Enjoyable Econometrics. Privredna Kretanja I Ekonomska Politika, 2018, 27, 169-175.	0.0	0
44	Did equity returns and volatilities change after the 2016 Trump election victory?. International Journal of Finance and Economics, 2020, , .	3.5	0
45	Hemline Index Theory: empirical analysis with Google data. International Journal of Fashion Design, Technology and Education, 2020, 13, 325-333.	1.6	0
46	Has the Accession of Croatia to the EU Affected Business Sentiment in Industry? Synthetic Control Method Approach. Drustvena Istrazivanja, 2020, 29, 643-663.	0.2	0
47	Asymmetric Spillovers Between the Stock Risk Series: Case of CESEE Stock Markets. Modeling and Optimization in Science and Technologies, 2021, , 97-135.	0.7	0
48	Selected Applications of Grey Models in Stock Price Prediction. Advances in Finance, Accounting, and Economics, 2021, , 346-362.	0.3	0
49	Grey Incidence Analysis as a Tool in Portfolio Selection. Risk, Systems and Decisions, 2021, , 189-234.	0.8	0
50	Estimating temporary and permanent stock price innovations on Croatian capital market. Croatian Operational Research Review, 2014, 5, 25-33.	0.4	0
51	Prikaz knjige: Essentials of Time Series for Financial Applications. Zbornik Ekonomskog Fakulteta U Zagrebu, 2018, 17, 133-137.	0.1	0
52	Mills, T. C. (2019.) Applied Time Series Analysis - A Practical Guide to Modeling and Forecasting, United Kingdom. Notitia, 2020, 5, 119-122.	0.1	0
53	A note on the turning point for the quadratic trend. Croatian Review of Economic, Business and Social Statistics, 2019, 5, 39-48.	0.4	0
54	Predicting Poverty Rates with Consumer Survey Results: A MIDAS Approach. , 2020, , 69-88.		0

#	ARTICLE	IF	CITATIONS
55	Using Google Trends in Modeling Product Demand and Consumption: Case of UK Apparel and Footwear Demand. , 2020, , 59-78.		0
56	Prikaz knjige: Analiza i primjena viÅe razliÄitih varijacija vremenskih serija. Oeconomica Jadertina, 2019, 9, 61-63.	0.1	0
57	Revisiting the CAPM model with quantile regression: creating investment strategies on the Zagreb Stock Exchange. International Journal of Economics and Business Research, 2020, 19, 266.	0.2	0
58	Determinants of Circular Economy and Sustainable Development of European Countries. , 2022, , 239-269.		0