Tihana Å krinjariÄ

List of Publications by Year
in descending order

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	Macroeconomic effects of systemic stress: a rolling spillover index approach. Public Sector Economics, 2022, 46, 109-140.	0.5	1
2	Determinants of Circular Economy and Sustainable Development of European Countries. , 2022, , 239-269.		0
3	Empirical analysis of dynamic spillovers between exchange rate return, return volatility and investor sentiment. Studies in Economics and Finance, 2021, 38, 86-113.	2.1	3
4	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
5	Selected Applications of Grey Models in Stock Price Prediction. Advances in Finance, Accounting, and Economics, 2021, , 346-362.	0.3	0
6	Evaluating Business Performance Using Data Envelopment Analysis and Grey Relational Analysis. Advances in Data Mining and Database Management Book Series, 2021, , 115-148.	0.5	2
7	Does the Croatian Stock Market Have Seasonal Affective Disorder?. Journal of Risk and Financial Management, 2021, 14, 89.	2.3	1
8	Sharing is caring: Spillovers and synchronization of business cycles in the European Union. Economic Modelling, 2021, 96, 25-39.	3.8	16
9	Ranking Environmental Aspects of Sustainable Tourism: Case of Selected European Countries. Sustainability, 2021, 13, 5701.	3.2	5
10	Transfer Entropy Approach for Portfolio Optimization: An Empirical Approach for CESEE Markets. Journal of Risk and Financial Management, 2021, 14, 369.	2.3	6
11	Profiting on the Stock Market in Pandemic Times: Study of COVID-19 Effects on CESEE Stock Markets. Mathematics, 2021, 9, 2077.	2.2	2
12	Economic sentiment and business cycles: A spillover methodology approach. Economic Systems, 2021, 45, 100770.	2.2	8
13	MeÄ‘uovisnost prinosa, rizika i volumena online pretraÅ¾ivanja trÅ¾iÅ¡nog indeksa. Ekonomski Pregled, 2021, 72, 3-33.	0.2	1
14	Grey Incidence Analysis as a Tool in Portfolio Selection. Risk, Systems and Decisions, 2021, , 189-234.	0.8	0
15	Fuzzy Logic in Portfolio Selection. Advances in Marketing, Customer Relationship Management, and E-services Book Series, 2021, , 173-190.	0.8	1
16	Evaluating R&D Efficiency of Selected European Countries: A Dynamic Analysis for Period 2007â€“2017. Palgrave Studies in Democracy, Innovation, and Entrepreneurship for Growth, 2021, , 215-259.	0.4	3
17	Stock market stability on selected CEE and SEE markets: a quantile regression approach. Post-Communist Economies, 2020, 32, 352-375.	2.2	7
18	Re-examining sustainable development in Europe: a data envelopment approach. International Journal of Environment and Sustainable Development, 2020, 19, 72.	0.3	5

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19	Economic Policy Uncertainty and Stock Market Spillovers: Case of Selected CEE Markets. Mathematics, 2020, 8, 1077.	2.2	17
20	Did equity returns and volatilities change after the 2016 Trump election victory?. International Journal of Finance and Economics, 2020, , .	3.5	0
21	Hemline Index Theory: empirical analysis with Google data. International Journal of Fashion Design, Technology and Education, 2020, 13, 325-333.	1.6	0
22	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	1
23	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
24	CEE and SEE equity market return spillovers: Creating profitable investment strategies. Borsa Istanbul Review, 2020, 20, S62-S80.	5.5	6
25	R&D in Europe: Sector Decomposition of Sources of (in)Efficiency. Sustainability, 2020, 12, 1432.	3.2	14
26	Dynamic portfolio optimization based on grey relational analysis approach. Expert Systems With Applications, 2020, 147, 113207.	7.6	19
27	Empirical assessment of the circular economy of selected European countries. Journal of Cleaner Production, 2020, 255, 120246.	9.3	52
28	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
29	Predicting Poverty Rates with Consumer Survey Results: A MIDAS Approach. , 2020, , 69-88.		0
30	Penny wise and pound foolish: capital gains tax and trading volume on the Zagreb Stock Exchange. Public Sector Economics, 2020, 44, 299-329.	0.5	2
31	Using Google Trends in Modeling Product Demand and Consumption: Case of UK Apparel and Footwear Demand. , 2020, , 59-78.		0
32	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
33	Effects of Economic and Political Events on Stock Returns: Event Study of the Agrokor Case in Croatia. , 2019, 21, 47-86.		5
34	Effects of Football Match Results of Croatian National Team on Stock Returns: Evidence from Zagreb Stock Exchange. Zagreb International Review of Economics and Business, 2019, 22, 13-45.	0.4	2
35	Using Grey Incidence Analysis Approach in Portfolio Selection. International Journal of Financial Studies, 2019, 7, 1.	2.3	39
36	Stock Market Reactions to Brexit: Case of Selected CEE and SEE Stock Markets. International Journal of Financial Studies, 2019, 7, 7.	2.3	11

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37	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
38	Risk connectedness of selected CESEE stock markets: a spillover index approach. China Finance Review International, 2019, 10, 447-472.	8.4	11
39	Time Varying Spillovers between the Online Search Volume and Stock Returns: Case of CESEE Markets. International Journal of Financial Studies, 2019, 7, 59.	2.3	5
40	Kvantitativna istraÅ¾ivanja ZagrebaÄke burze. Ekonomski Pregled, 2019, 69, 655-743.	0.2	4
41	Environmental Kuznets Curve in Croatia: panel data approach with Croatian counties. Journal of Central European Agriculture, 2019, 20, 712-740.	0.6	2
42	Effects of changes in stock market index composition on stock returns: event study methodology on Zagreb Stock Exchange. Croatian Review of Economic, Business and Social Statistics, 2019, 5, 43-54.	0.4	2
43	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
44	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
45	Prikaz knjige: Analiza i primjena viÅ¡e razliÄitih varijacija vremenskih serija. Oeconomica Jadertina, 2019, 9, 61-63.	0.1	0
46	Testing for Seasonal Affective Disorder on Selected CEE and SEE Stock Markets. Risks, 2018, 6, 140.	2.4	7
47	Application of Luenberger Shortage Function on the Zagreb Stock Exchange: Analysis of Efficient Market Portfolios. Croatian Operational Research Review, 2018, 9, 183-197.	0.4	1
48	Prikaz knjige: Philip Hans Franses, Enjoyable Econometrics. Privredna Kretanja I Ekonomska Politika, 2018, 27, 169-175.	0.0	0
49	Revisiting Herding Investment Behavior on the Zagreb Stock Exchange: A Quantile Regression Approach. Econometric Research in Finance, 2018, 3, 119-162.	0.5	8
50	Prikaz knjige: Essentials of Time Series for Financial Applications. Zbornik Ekonomskog Fakulteta U Zagrebu, 2018, 17, 133-137.	0.1	0
51	Asset allocation and regime switching on Croatian financial market. Croatian Operational Research Review, 2016, 7, 201-215.	0.4	2
52	Dynamic Portfolio Selection on Croatian Financial Markets: MGARCH Approach. Business Systems Research, 2016, 7, 78-90.	1.2	1
53	Estimating investor preferences towards portfolio return distribution in investment funds. Croatian Operational Research Review, 2015, 6, 1-16.	0.4	3
54	Equity portfolio optimization: A DEA based methodology applied to the Zagreb Stock Exchange. Croatian Operational Research Review, 2015, 6, 405-417.	0.4	8

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55	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
56	Investment Strategy on the Zagreb Stock Exchange Based on Dynamic DEA. Croatian Economic Survey, 2014, 16, .	0.1	8
57	Testing for regime-switching CAPM on Zagreb Stock Exchange. Croatian Operational Research Review, 2014, 5, 119-133.	0.4	2
58	Estimating temporary and permanent stock price innovations on Croatian capital market. Croatian Operational Research Review, 2014, 5, 25-33.	0.4	0