

# Stelios D Bekiros

## List of Publications by Year in descending order

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152  
papers

5,696  
citations

87888  
38  
h-index

98798  
67  
g-index

153  
all docs

153  
docs citations

153  
times ranked

3438  
citing authors

#	ARTICLE	IF	CITATIONS
1	A new forecasting model with wrapper-based feature selection approach using multi-objective optimization technique for chaotic crude oil time series. <i>Energy</i> , 2020, 212, 118750.	8.8	341
2	Digital currency forecasting with chaotic meta-heuristic bio-inspired signal processing techniques. <i>Chaos, Solitons and Fractals</i> , 2019, 126, 325-336.	5.1	294
3	The relationship between crude oil spot and futures prices: Cointegration, linear and nonlinear causality. <i>Energy Economics</i> , 2008, 30, 2673-2685.	12.1	269
4	Cryptocurrency forecasting with deep learning chaotic neural networks. <i>Chaos, Solitons and Fractals</i> , 2019, 118, 35-40.	5.1	224
5	The role of news-based uncertainty indices in predicting oil markets: a hybrid nonparametric quantile causality method. <i>Empirical Economics</i> , 2017, 53, 879-889.	3.0	214
6	Black swan events and safe havens: The role of gold in globally integrated emerging markets. <i>Journal of International Money and Finance</i> , 2017, 73, 317-334.	2.5	149
7	Contagion, decoupling and the spillover effects of the US financial crisis: Evidence from the BRIC markets. <i>International Review of Financial Analysis</i> , 2014, 33, 58-69.	6.6	147
8	A fractional-order hyper-chaotic economic system with transient chaos. <i>Chaos, Solitons and Fractals</i> , 2020, 130, 109400.	5.1	134
9	The impact of COVID-19 pandemic upon stability and sequential irregularity of equity and cryptocurrency markets. <i>Chaos, Solitons and Fractals</i> , 2020, 138, 109936.	5.1	131
10	Impact of speculation and economic uncertainty on commodity markets. <i>International Review of Financial Analysis</i> , 2016, 43, 115-127.	6.6	126
11	A financial hyperchaotic system with coexisting attractors: Dynamic investigation, entropy analysis, control and synchronization. <i>Chaos, Solitons and Fractals</i> , 2019, 126, 66-77.	5.1	124
12	Chaos, randomness and multi-fractality in Bitcoin market. <i>Chaos, Solitons and Fractals</i> , 2018, 106, 28-34.	5.1	123
13	Information diffusion, cluster formation and entropy-based network dynamics in equity and commodity markets. <i>European Journal of Operational Research</i> , 2017, 256, 945-961.	5.7	109
14	Long-range memory, distributional variation and randomness of bitcoin volatility. <i>Chaos, Solitons and Fractals</i> , 2018, 107, 43-48.	5.1	109
15	The effect of market confidence on a financial system from the perspective of fractional calculus: Numerical investigation and circuit realization. <i>Chaos, Solitons and Fractals</i> , 2020, 140, 110223.	5.1	107
16	Optimal policies for control of the novel coronavirus disease (COVID-19) outbreak. <i>Chaos, Solitons and Fractals</i> , 2020, 136, 109883.	5.1	96
17	Oil price forecastability and economic uncertainty. <i>Economics Letters</i> , 2015, 132, 125-128.	1.9	93
18	On the development of variable-order fractional hyperchaotic economic system with a nonlinear model predictive controller. <i>Chaos, Solitons and Fractals</i> , 2021, 144, 110698.	5.1	84

#	ARTICLE	IF	CITATIONS
19	Incorporating economic policy uncertainty in US equity premium models: A nonlinear predictability analysis. Finance Research Letters, 2016, 18, 291-296.	6.7	82
20	Herding behavior, market sentiment and volatility: Will the bubble resume?. North American Journal of Economics and Finance, 2017, 42, 107-131.	3.5	77
21	On economic uncertainty, stock market predictability and nonlinear spillover effects. North American Journal of Economics and Finance, 2016, 36, 184-191.	3.5	73
22	Deep recurrent neural networks with finite-time terminal sliding mode control for a chaotic fractional-order financial system with market confidence. Chaos, Solitons and Fractals, 2021, 146, 110881.	5.1	73
23	The multiscale causal dynamics of foreign exchange markets. Journal of International Money and Finance, 2013, 33, 282-305.	2.5	72
24	A fractional-order SIRD model with time-dependent memory indexes for encompassing the multi-fractional characteristics of the COVID-19. Chaos, Solitons and Fractals, 2021, 143, 110632.	5.1	72
25	On the time scale behavior of equity-commodity links: Implications for portfolio management. Journal of International Financial Markets, Institutions and Money, 2016, 41, 30-46.	4.2	59
26	Multivariate dependence risk and portfolio optimization: An application to mining stock portfolios. Resources Policy, 2015, 46, 1-11.	9.6	57
27	SBDiEM: A new mathematical model of infectious disease dynamics. Chaos, Solitons and Fractals, 2020, 136, 109828.	5.1	57
28	Optimal Control of Time-Delay Fractional Equations via a Joint Application of Radial Basis Functions and Collocation Method. Entropy, 2020, 22, 1213.	2.2	54
29	King algorithm: A novel optimization approach based on variable-order fractional calculus with application in chaotic financial systems. Chaos, Solitons and Fractals, 2020, 132, 109569.	5.1	52
30	The high frequency multifractal properties of Bitcoin. Physica A: Statistical Mechanics and Its Applications, 2019, 520, 62-71.	2.6	49
31	A New RBF Neural Network-Based Fault-Tolerant Active Control for Fractional Time-Delayed Systems. Electronics (Switzerland), 2021, 10, 1501.	3.1	48
32	Estimation of Value-at-Risk by extreme value and conventional methods: a comparative evaluation of their predictive performance. Journal of International Financial Markets, Institutions and Money, 2005, 15, 209-228.	4.2	47
33	Synchronization of fractional time-delayed financial system using a novel type-2 fuzzy active control method. Chaos, Solitons and Fractals, 2020, 136, 109768.	5.1	47
34	Fuzzy adaptive decision-making for boundedly rational traders in speculative stock markets. European Journal of Operational Research, 2010, 202, 285-293.	5.7	45
35	The nexus between geopolitical uncertainty and crude oil markets: An entropy-based wavelet analysis. Physica A: Statistical Mechanics and Its Applications, 2018, 495, 30-39.	2.6	45
36	The nonlinear dynamic relationship of exchange rates: Parametric and nonparametric causality testing. Journal of Macroeconomics, 2008, 30, 1641-1650.	1.3	44

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37	Asymmetric linkages among the fear index and emerging market volatility indices. <i>Emerging Markets Review</i> , 2018, 37, 17-31.	4.4	44
38	Recurrent Neural Network-Based Robust Nonsingular Sliding Mode Control With Input Saturation for a Non-Holonomic Spherical Robot. <i>IEEE Access</i> , 2020, 8, 188441-188453.	4.2	43
39	Intelligent forecasting with machine learning trading systems in chaotic intraday Bitcoin market. <i>Chaos, Solitons and Fractals</i> , 2020, 133, 109641.	5.1	43
40	Discrete-time macroeconomic system: Bifurcation analysis and synchronization using fuzzy-based activation feedback control. <i>Chaos, Solitons and Fractals</i> , 2021, 142, 110378.	5.1	42
41	Heterogeneous trading strategies with adaptive fuzzy Actor-Critic reinforcement learning: A behavioral approach. <i>Journal of Economic Dynamics and Control</i> , 2010, 34, 1153-1170.	1.6	41
42	A systemic risk analysis of Islamic equity markets using vine copula and delta CoVaR modeling. <i>Journal of International Financial Markets, Institutions and Money</i> , 2018, 56, 104-127.	4.2	40
43	Nonlinear dynamics of equity, currency and commodity markets in the aftermath of the global financial crisis. <i>Chaos, Solitons and Fractals</i> , 2017, 103, 342-346.	5.1	38
44	Renyi entropy and mutual information measurement of market expectations and investor fear during the COVID-19 pandemic. <i>Chaos, Solitons and Fractals</i> , 2020, 139, 110084.	5.1	38
45	Can machine learning approaches predict corporate bankruptcy? Evidence from a qualitative experimental design. <i>Quantitative Finance</i> , 2019, 19, 1569-1577.	1.7	36
46	A novel fuzzy mixed $H_2/H_\infty$ optimal controller for hyperchaotic financial systems. <i>Chaos, Solitons and Fractals</i> , 2021, 146, 110878.	5.1	36
47	Randomness, Informational Entropy, and Volatility Interdependencies among the Major World Markets: The Role of the COVID-19 Pandemic. <i>Entropy</i> , 2020, 22, 833.	2.2	35
48	Artificial macro-economics: A chaotic discrete-time fractional-order laboratory model. <i>Chaos, Solitons and Fractals</i> , 2021, 145, 110776.	5.1	35
49	Antiretroviral therapy of HIV infection using a novel optimal type-2 fuzzy control strategy. <i>AEJ - Alexandria Engineering Journal</i> , 2021, 60, 1545-1555.	6.4	33
50	A Caputo-Fabrizio Fractional-Order Model of HIV/AIDS with a Treatment Compartment: Sensitivity Analysis and Optimal Control Strategies. <i>Entropy</i> , 2021, 23, 610.	2.2	33
51	Incorporating fast and intelligent control technique into ecology: A Chebyshev neural network-based terminal sliding mode approach for fractional chaotic ecological systems. <i>Ecological Complexity</i> , 2021, 47, 100943.	2.9	32
52	Exchange rates and fundamentals: Co-movement, long-run relationships and short-run dynamics. <i>Journal of Banking and Finance</i> , 2014, 39, 117-134.	2.9	30
53	Bitcoin as Hedge or Safe Haven: Evidence from Stock, Currency, Bond and Derivatives Markets. <i>Computational Economics</i> , 2020, 56, 529-545.	2.6	30
54	Direction-of-change forecasting using a volatility-based recurrent neural network. <i>Journal of Forecasting</i> , 2008, 27, 407-417.	2.8	29

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55	Quantile dependence between developed and emerging stock markets aftermath of the global financial crisis. <i>International Review of Financial Analysis</i> , 2018, 59, 179-211.	6.6	29
56	A non-linear approach for predicting stock returns and volatility with the use of investor sentiment indices. <i>Applied Economics</i> , 2016, 48, 2895-2898.	2.2	27
57	Intelligent parameter identification and prediction of variable time fractional derivative and application in a symmetric chaotic financial system. <i>Chaos, Solitons and Fractals</i> , 2022, 154, 111590.	5.1	27
58	The asymmetric relationship between returns and implied volatility: Evidence from global stock markets. <i>Journal of Financial Stability</i> , 2017, 30, 156-174.	5.2	26
59	TRACKING CONTROL AND STABILIZATION OF A FRACTIONAL FINANCIAL RISK SYSTEM USING NOVEL ACTIVE FINITE-TIME FAULT-TOLERANT CONTROLS. <i>Fractals</i> , 2021, 29, 2150155.	3.7	26
60	Disturbances and complexity in volatility time series. <i>Chaos, Solitons and Fractals</i> , 2017, 105, 38-42.	5.1	25
61	Control of a Symmetric Chaotic Supply Chain System Using a New Fixed-Time Super-Twisting Sliding Mode Technique Subject to Control Input Limitations. <i>Symmetry</i> , 2021, 13, 1257.	2.2	24
62	Bayesian forecasting with small and medium scale factor-augmented vector autoregressive DSGE models. <i>Computational Statistics and Data Analysis</i> , 2014, 71, 298-323.	1.2	23
63	Big data analytics using multi-fractal wavelet leaders in high-frequency Bitcoin markets. <i>Chaos, Solitons and Fractals</i> , 2020, 131, 109472.	5.1	23
64	Performance assessment of ensemble learning systems in financial data classification. <i>Intelligent Systems in Accounting, Finance and Management</i> , 2020, 27, 3-9.	4.6	23
65	On chaos and projective synchronization of a fractional difference map with no equilibria using a fuzzy-based state feedback control. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2021, 578, 126100.	2.6	23
66	The effect of COVID-19 on long memory in returns and volatility of cryptocurrency and stock markets. <i>Chaos, Solitons and Fractals</i> , 2021, 151, 111221.	5.1	23
67	Clustering of short and long-term co-movements in international financial and commodity markets in wavelet domain. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 486, 947-955.	2.6	22
68	Spillover across Eurozone credit market sectors and determinants. <i>Applied Economics</i> , 2019, 51, 6333-6349.	2.2	22
69	Application of reinforcement learning for effective vaccination strategies of coronavirus disease 2019 (COVID-19). <i>European Physical Journal Plus</i> , 2021, 136, 609.	2.6	21
70	On the dynamical investigation and synchronization of variable-order fractional neural networks: the Hopfield-like neural network model. <i>European Physical Journal: Special Topics</i> , 2022, 231, 1757-1769.	2.6	21
71	Evaluating direction-of-change forecasting: Neurofuzzy models vs. neural networks. <i>Mathematical and Computer Modelling</i> , 2007, 46, 38-46.	2.0	20
72	Forecasting US GNP growth: The role of uncertainty. <i>Journal of Forecasting</i> , 2018, 37, 541-559.	2.8	20

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73	Deep Learning Forecasting in Cryptocurrency High-Frequency Trading. Cognitive Computation, 2021, 13, 485-487.	5.2	20
74	Characterization of infant healthy and pathological cry signals in cepstrum domain based on approximate entropy and correlation dimension. Chaos, Solitons and Fractals, 2021, 143, 110639.	5.1	20
75	Experimental validation of disturbance observer-based adaptive terminal sliding mode control subject to control input limitations for SISO and MIMO systems. European Journal of Control, 2022, 63, 151-163.	2.6	20
76	Deep learning systems for automatic diagnosis of infant cry signals. Chaos, Solitons and Fractals, 2022, 154, 111700.	5.1	20
77	Neural Adaptive Fixed-Time Attitude Stabilization and Vibration Suppression of Flexible Spacecraft. Mathematics, 2022, 10, 1667.	2.2	20
78	Timescale Analysis with an Entropy-Based Shift-Invariant Discrete Wavelet Transform. Computational Economics, 2014, 44, 231-251.	2.6	18
79	Decomposing the persistence structure of Islamic and green crypto-currencies with nonlinear stepwise filtering. Chaos, Solitons and Fractals, 2019, 127, 334-341.	5.1	18
80	Gold as Safe Haven for G-7 Stocks and Bonds: A Revisit. Journal of Quantitative Economics, 2019, 17, 885-912.	0.7	18
81	Analysing the systemic risk of Indian banks. Economics Letters, 2019, 176, 103-108.	1.9	18
82	On the predictability of time-varying VAR and DSGE models. Empirical Economics, 2013, 45, 635-664.	3.0	16
83	Forecasting with a state space time-varying parameter VAR model: Evidence from the Euro area. Economic Modelling, 2014, 38, 619-626.	3.8	16
84	Extreme Dependence under Uncertainty: an application to Stock, Currency and Oil Markets. International Review of Finance, 2017, 17, 155-162.	1.9	16
85	Enhancing the predictability of crude oil markets with hybrid wavelet approaches. Economics Letters, 2019, 182, 50-54.	1.9	16
86	The extreme-value dependence of Asia-Pacific equity markets. Journal of Multinational Financial Management, 2008, 18, 197-208.	2.3	15
87	Business cycle (de)synchronization in the aftermath of the global financial crisis: implications for the Euro area. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, .	0.3	14
88	MACROPRUDENTIAL POLICY AND FORECASTING USING HYBRID DSGE MODELS WITH FINANCIAL FRICTIONS AND STATE SPACE MARKOV-SWITCHING TVP-VARS. Macroeconomic Dynamics, 2015, 19, 1565-1592.	0.7	14
89	Bank capital shocks and countercyclical requirements: Implications for banking stability and welfare. Journal of Economic Dynamics and Control, 2018, 93, 315-331.	1.6	14
90	Directional predictability and time-varying spillovers between stock markets and economic cycles. Economic Modelling, 2018, 69, 301-312.	3.8	14

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91	Multi-fluctuation nonlinear patterns of European financial markets based on adaptive filtering with application to family business, green, Islamic, common stocks, and comparison with Bitcoin, NASDAQ, and VIX. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 538, 122858.	2.6	14
92	Indirect Neural-Enhanced Integral Sliding Mode Control for Finite-Time Fault-Tolerant Attitude Tracking of Spacecraft. <i>Mathematics</i> , 2022, 10, 2467.	2.2	14
93	Distributed Consensus Tracking Control of Chaotic Multi-Agent Supply Chain Network: A New Fault-Tolerant, Finite-Time, and Chatter-Free Approach. <i>Entropy</i> , 2022, 24, 33.	2.2	13
94	Dealing with financial instability under a DSGE modeling approach with banking intermediation: A predictability analysis versus TVP-VARs. <i>Journal of Financial Stability</i> , 2016, 26, 216-227.	5.2	12
95	Time-dependent complexity measurement of causality in international equity markets: A spatial approach. <i>Chaos, Solitons and Fractals</i> , 2018, 116, 215-219.	5.1	12
96	Nonlinear analysis of Casablanca Stock Exchange, Dow Jones and S&P500 industrial sectors with a comparison. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 539, 122923.	2.6	12
97	Non-linear dynamics in financial asset returns: the predictive power of the CBOE volatility index. <i>European Journal of Finance</i> , 2008, 14, 397-408.	3.1	11
98	Sign Prediction and Volatility Dynamics With Hybrid Neurofuzzy Approaches. <i>IEEE Transactions on Neural Networks</i> , 2011, 22, 2353-2362.	4.2	11
99	Heuristic learning in intraday trading under uncertainty. <i>Journal of Empirical Finance</i> , 2015, 30, 34-49.	1.8	11
100	Evolutionary-based return forecasting with nonlinear STAR models: evidence from the Eurozone peripheral stock markets. <i>Annals of Operations Research</i> , 2018, 262, 307-333.	4.1	11
101	Time-varying self-similarity in alternative investments. <i>Chaos, Solitons and Fractals</i> , 2018, 111, 1-5.	5.1	11
102	The influence of energy consumption and democratic institutions on output and CO2 emissions in Bangladesh: a time-frequency approach. <i>Energy Systems</i> , 2020, 11, 195-212.	3.0	11
103	Forecasting volatility in bitcoin market. <i>Annals of Finance</i> , 2020, 16, 435-462.	0.8	11
104	Extreme returns and the contagion effect between the foreign exchange and the stock market: evidence from Cyprus. <i>Applied Financial Economics</i> , 2008, 18, 239-254.	0.5	10
105	Predicting stock returns and volatility using consumption-aggregate wealth ratios: A nonlinear approach. <i>Economics Letters</i> , 2015, 131, 83-85.	1.9	10
106	Risk perception in financial markets: On the flip side. <i>International Review of Financial Analysis</i> , 2018, 57, 184-206.	6.6	10
107	Sovereign bond market dependencies and crisis transmission around the eurozone debt crisis: a dynamic copula approach. <i>Applied Economics</i> , 2018, 50, 5031-5049.	2.2	10
108	A neurofuzzy model for stock market trading. <i>Applied Economics Letters</i> , 2007, 14, 53-57.	1.8	9



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109	Nonlinear causality testing with stepwise multivariate filtering: Evidence from stock and currency markets. North American Journal of Economics and Finance, 2014, 29, 336-348.	3.5	9
110	On the predictability of crude oil market: A hybrid multiscale wavelet approach. Journal of Forecasting, 2020, 39, 599-614.	2.8	9
111	Synchronization of the Glycolysis Reaction-Diffusion Model via Linear Control Law. Entropy, 2021, 23, 1516.	2.2	9
112	Risk transmitters and receivers in global currency markets. Finance Research Letters, 2018, 25, 1-9.	6.7	8
113	Tail-Related Risk Measurement and Forecasting in Equity Markets. Computational Economics, 2019, 53, 783-816.	2.6	8
114	A tale of two shocks: The dynamics of international real estate markets. International Journal of Finance and Economics, 2020, 25, 3-27.	3.5	8
115	Expectation-driven house prices and debt defaults: The effectiveness of monetary and macroprudential policies. Journal of Financial Stability, 2020, 49, 100760.	5.2	7
116	Optimal Reinforcement Learning-Based Control Algorithm for a Class of Nonlinear Macroeconomic Systems. Mathematics, 2022, 10, 499.	2.2	7
117	A robust algorithm for parameter estimation in smooth transition autoregressive models. Economics Letters, 2009, 103, 36-38.	1.9	6
118	Irrational fads, short-term memory emulation, and asset predictability. Review of Financial Economics, 2013, 22, 213-219.	1.1	6
119	Nonlinear equilibrium adjustment dynamics and predictability of the term structure of interest rates. International Review of Financial Analysis, 2018, 55, 140-155.	6.6	6
120	Modelling volatility persistence under stochasticity assumptions: evidence from common and alternative investments. Chaos, Solitons and Fractals, 2018, 114, 158-163.	5.1	6
121	The Dynamic Volatility Connectedness Structure of Energy Futures and Global Financial Markets: Evidence From a Novel Time-Frequency Domain Approach. Computational Economics, 2022, 59, 1087-1111.	2.6	6
122	Understanding the credit cycle and business cycle dynamics in India. International Review of Economics and Finance, 2021, 76, 988-1006.	4.5	6
123	Complexity measures of high oscillations in phonocardiogram as biomarkers to distinguish between normal heart sound and pathological murmur. Chaos, Solitons and Fractals, 2022, 154, 111610.	5.1	6
124	Customer Satisfaction Prediction in the Shipping Industry with Hybrid Meta-heuristic Approaches. Computational Economics, 2019, 54, 647-667.	2.6	5
125	Policy-Oriented Macroeconomic Forecasting with Hybrid DGSE and Time-Varying Parameter VAR Models. Journal of Forecasting, 2016, 35, 613-632.	2.8	4
126	The Informational Dynamics of Mean-Variance Relationships in Fertilizer Markets: An Entropic Investigation. Entropy, 2018, 20, 677.	2.2	4



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127	Is anti-herding behavior spurious?. Finance Research Letters, 2019, 29, 379-383.	6.7	4
128	Spillovers across European sovereign credit markets and role of surprise and uncertainty. Applied Economics, 2020, 52, 851-865.	2.2	4
129	Correlated at the Tail: Implications of Asymmetric Tail-Dependence Across Bitcoin Markets. Computational Economics, 2021, 58, 1289-1299.	2.6	4
130	Revisiting the Dynamic Linkages of Treasury Bond Yields for the BRICS: A Forecasting Analysis. Forecasting, 2020, 2, 102-129.	2.8	4
131	Multivariate time-varying parameter modelling for stock markets. Empirical Economics, 2021, 61, 947-972.	3.0	4
132	Are output fluctuations transitory or permanent? New evidence from a novel Global Multi-scale Modeling approach. Quantitative Finance and Economics, 2021, 5, 373-396.	3.1	4
133	Estimating point and density forecasts for the US economy with a factor-augmented vector autoregressive DSGE model. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, .	0.3	3
134	The Intelligent Portfolio Selection Optimization System, (IPSOS). , 2016, , .		3
135	The Portfolio Yield Reactive (PYR) model. , 2016, , .		3
136	Detecting nonlinear dependencies in eurozone peripheral equity markets: A multistep filtering approach. Economic Modelling, 2016, 58, 580-587.	3.8	3
137	Robust adaptive control of fractional-order memristive neural networks. , 2021, , 501-515.		3
138	Nonlinear Forecasting of Euro Area Industrial Production Using Evolutionary Approaches. Computational Economics, 2018, 52, 521-530.	2.6	2
139	Reprint of: Chaos in G7 stock markets using over one century of data: A note. Research in International Business and Finance, 2019, 49, 315-321.	5.9	2
140	Factors influencing India's current account balance: Implication for achieving its external sector sustainability. Journal of Public Affairs, 2022, 22, e2311.	3.1	2
141	An adaptive sequential-filtering learning system for credit risk modeling. Soft Computing, 2021, 25, 8817-8824.	3.6	2
142	MULTI-SCALE ANALYSIS REVEALS DIFFERENT PATTERNS IN TECHNICAL INDICATORS OF BLOCKCHAIN. Fractals, 2021, 29, .	3.7	2
143	Portfolio Optimization With Investor Utility Preference of Higher-Order Moments: A Behavioral Approach. Review of Behavioral Economics, 2017, 4, 83-106.	0.4	1
144	PITFALLS IN CROSS-SECTION STUDIES WITH INTEGRATED REGRESSORS: A SURVEY AND NEW DEVELOPMENTS. Journal of Economic Surveys, 2018, 32, 1045-1073.	6.6	1

#	ARTICLE	IF	CITATIONS
145	Revisiting the three factor model in light of circular behavioural simultaneities. Review of Behavioral Finance, 2018, 10, 210-230.	2.0	1
146	On the pricing of exotic options: A new closed-form valuation approach. Chaos, Solitons and Fractals, 2019, 122, 153-162.	5.1	1
147	The term structure of Eurozone peripheral bond yields: an asymmetric regime-switching equilibrium correction approach. Studies in Nonlinear Dynamics and Econometrics, 2020, 24, .	0.3	1
148	Systematic risk in the biopharmaceutical sector: a multiscale approach. Annals of Operations Research, 0, , 1.	4.1	1
149	Oil Price Forecastability and Economic Uncertainty. SSRN Electronic Journal, 0, , .	0.4	0
150	Money supply and inflation dynamics in the Asia-Pacific economies: a time-frequency approach. Studies in Nonlinear Dynamics and Econometrics, 2017, 21, .	0.3	0
151	Forecasting Inflation Uncertainty in the G7 Countries. Econometrics, 2018, 6, 23.	0.9	0
152	Internet Finance. Advances in Business Information Systems and Analytics Book Series, 2017, , 167-190.	0.4	0