

Stelios D Bekiros

List of Publications by Year in descending order

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152
papers

5,696
citations

100601

38
h-index

111975

67
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153
docs citations

153
times ranked

3896
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.	4.5	341
2	Digital currency forecasting with chaotic meta-heuristic bio-inspired signal processing techniques. <i>Chaos, Solitons and Fractals</i> , 2019, 126, 325-336.	2.5	294
3	The relationship between crude oil spot and futures prices: Cointegration, linear and nonlinear causality. <i>Energy Economics</i> , 2008, 30, 2673-2685.	5.6	269
4	Cryptocurrency forecasting with deep learning chaotic neural networks. <i>Chaos, Solitons and Fractals</i> , 2019, 118, 35-40.	2.5	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.	1.5	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.	1.3	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.	3.1	147
8	A fractional-order hyper-chaotic economic system with transient chaos. <i>Chaos, Solitons and Fractals</i> , 2020, 130, 109400.	2.5	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.	2.5	131
10	Impact of speculation and economic uncertainty on commodity markets. <i>International Review of Financial Analysis</i> , 2016, 43, 115-127.	3.1	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.	2.5	124
12	Chaos, randomness and multi-fractality in Bitcoin market. <i>Chaos, Solitons and Fractals</i> , 2018, 106, 28-34.	2.5	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.	3.5	109
14	Long-range memory, distributional variation and randomness of bitcoin volatility. <i>Chaos, Solitons and Fractals</i> , 2018, 107, 43-48.	2.5	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.	2.5	107
16	Optimal policies for control of the novel coronavirus disease (COVID-19) outbreak. <i>Chaos, Solitons and Fractals</i> , 2020, 136, 109883.	2.5	96
17	Oil price forecastability and economic uncertainty. <i>Economics Letters</i> , 2015, 132, 125-128.	0.9	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.	2.5	84

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19	Incorporating economic policy uncertainty in US equity premium models: A nonlinear predictability analysis. <i>Finance Research Letters</i> , 2016, 18, 291-296.	3.4	82
20	Herding behavior, market sentiment and volatility: Will the bubble resume?. <i>North American Journal of Economics and Finance</i> , 2017, 42, 107-131.	1.8	77
21	On economic uncertainty, stock market predictability and nonlinear spillover effects. <i>North American Journal of Economics and Finance</i> , 2016, 36, 184-191.	1.8	73
22	Deep recurrent neural networks with finite-time terminal sliding mode control for a chaotic fractional-order financial system with market confidence. <i>Chaos, Solitons and Fractals</i> , 2021, 146, 110881.	2.5	73
23	The multiscale causal dynamics of foreign exchange markets. <i>Journal of International Money and Finance</i> , 2013, 33, 282-305.	1.3	72
24	A fractional-order SIRD model with time-dependent memory indexes for encompassing the multi-fractional characteristics of the COVID-19. <i>Chaos, Solitons and Fractals</i> , 2021, 143, 110632.	2.5	72
25	On the time scale behavior of equity-commodity links: Implications for portfolio management. <i>Journal of International Financial Markets, Institutions and Money</i> , 2016, 41, 30-46.	2.1	59
26	Multivariate dependence risk and portfolio optimization: An application to mining stock portfolios. <i>Resources Policy</i> , 2015, 46, 1-11.	4.2	57
27	SBDiEM: A new mathematical model of infectious disease dynamics. <i>Chaos, Solitons and Fractals</i> , 2020, 136, 109828.	2.5	57
28	Optimal Control of Time-Delay Fractional Equations via a Joint Application of Radial Basis Functions and Collocation Method. <i>Entropy</i> , 2020, 22, 1213.	1.1	54
29	King algorithm: A novel optimization approach based on variable-order fractional calculus with application in chaotic financial systems. <i>Chaos, Solitons and Fractals</i> , 2020, 132, 109569.	2.5	52
30	The high frequency multifractal properties of Bitcoin. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 520, 62-71.	1.2	49
31	A New RBF Neural Network-Based Fault-Tolerant Active Control for Fractional Time-Delayed Systems. <i>Electronics (Switzerland)</i> , 2021, 10, 1501.	1.8	48
32	Estimation of Value-at-Risk by extreme value and conventional methods: a comparative evaluation of their predictive performance. <i>Journal of International Financial Markets, Institutions and Money</i> , 2005, 15, 209-228.	2.1	47
33	Synchronization of fractional time-delayed financial system using a novel type-2 fuzzy active control method. <i>Chaos, Solitons and Fractals</i> , 2020, 136, 109768.	2.5	47
34	Fuzzy adaptive decision-making for boundedly rational traders in speculative stock markets. <i>European Journal of Operational Research</i> , 2010, 202, 285-293.	3.5	45
35	The nexus between geopolitical uncertainty and crude oil markets: An entropy-based wavelet analysis. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 495, 30-39.	1.2	45
36	The nonlinear dynamic relationship of exchange rates: Parametric and nonparametric causality testing. <i>Journal of Macroeconomics</i> , 2008, 30, 1641-1650.	0.7	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.	2.2	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.	2.6	43
39	Intelligent forecasting with machine learning trading systems in chaotic intraday Bitcoin market. <i>Chaos, Solitons and Fractals</i> , 2020, 133, 109641.	2.5	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.	2.5	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.	0.9	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.	2.1	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.	2.5	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.	2.5	38
45	Can machine learning approaches predict corporate bankruptcy? Evidence from a qualitative experimental design. <i>Quantitative Finance</i> , 2019, 19, 1569-1577.	0.9	36
46	A novel fuzzy mixed H_2 optimal controller for hyperchaotic financial systems. <i>Chaos, Solitons and Fractals</i> , 2021, 146, 110878.	2.5	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.	1.1	35
48	Artificial macro-economics: A chaotic discrete-time fractional-order laboratory model. <i>Chaos, Solitons and Fractals</i> , 2021, 145, 110776.	2.5	35
49	Antiretroviral therapy of HIV infection using a novel optimal type-2 fuzzy control strategy. <i>Alexandria Engineering Journal</i> , 2021, 60, 1545-1555.	3.4	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.	1.1	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.	1.4	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.	1.4	30
53	Bitcoin as Hedge or Safe Haven: Evidence from Stock, Currency, Bond and Derivatives Markets. <i>Computational Economics</i> , 2020, 56, 529-545.	1.5	30
54	Direction-of-Change forecasting using a volatility-based recurrent neural network. <i>Journal of Forecasting</i> , 2008, 27, 407-417.	1.6	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.	3.1	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.	1.2	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.	2.5	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.	2.6	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.	1.8	26
60	Disturbances and complexity in volatility time series. <i>Chaos, Solitons and Fractals</i> , 2017, 105, 38-42.	2.5	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.	1.1	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.	0.7	23
63	Big data analytics using multi-fractal wavelet leaders in high-frequency Bitcoin markets. <i>Chaos, Solitons and Fractals</i> , 2020, 131, 109472.	2.5	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.	2.8	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.	1.2	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.	2.5	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.	1.2	22
68	Spillover across Eurozone credit market sectors and determinants. <i>Applied Economics</i> , 2019, 51, 6333-6349.	1.2	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.	1.2	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.	1.2	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.	1.6	20

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73	Deep Learning Forecasting in Cryptocurrency High-Frequency Trading. <i>Cognitive Computation</i> , 2021, 13, 485-487.	3.6	20
74	Characterization of infant healthy and pathological cry signals in cepstrum domain based on approximate entropy and correlation dimension. <i>Chaos, Solitons and Fractals</i> , 2021, 143, 110639.	2.5	20
75	Experimental validation of disturbance observer-based adaptive terminal sliding mode control subject to control input limitations for SISO and MIMO systems. <i>European Journal of Control</i> , 2022, 63, 151-163.	1.6	20
76	Deep learning systems for automatic diagnosis of infant cry signals. <i>Chaos, Solitons and Fractals</i> , 2022, 154, 111700.	2.5	20
77	Neural Adaptive Fixed-Time Attitude Stabilization and Vibration Suppression of Flexible Spacecraft. <i>Mathematics</i> , 2022, 10, 1667.	1.1	20
78	Timescale Analysis with an Entropy-Based Shift-Invariant Discrete Wavelet Transform. <i>Computational Economics</i> , 2014, 44, 231-251.	1.5	18
79	Decomposing the persistence structure of Islamic and green crypto-currencies with nonlinear stepwise filtering. <i>Chaos, Solitons and Fractals</i> , 2019, 127, 334-341.	2.5	18
80	Gold as Safe Haven for G-7 Stocks and Bonds: A Revisit. <i>Journal of Quantitative Economics</i> , 2019, 17, 885-912.	0.2	18
81	Analysing the systemic risk of Indian banks. <i>Economics Letters</i> , 2019, 176, 103-108.	0.9	18
82	On the predictability of time-varying VAR and DSGE models. <i>Empirical Economics</i> , 2013, 45, 635-664.	1.5	16
83	Forecasting with a state space time-varying parameter VAR model: Evidence from the Euro area. <i>Economic Modelling</i> , 2014, 38, 619-626.	1.8	16
84	Extreme Dependence under Uncertainty: an application to Stock, Currency and Oil Markets. <i>International Review of Finance</i> , 2017, 17, 155-162.	1.1	16
85	Enhancing the predictability of crude oil markets with hybrid wavelet approaches. <i>Economics Letters</i> , 2019, 182, 50-54.	0.9	16
86	The extreme-value dependence of Asia-Pacific equity markets. <i>Journal of Multinational Financial Management</i> , 2008, 18, 197-208.	1.0	15
87	Business cycle (de)synchronization in the aftermath of the global financial crisis: implications for the Euro area. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2015, 19, .	0.2	14
88	MACROPRUDENTIAL POLICY AND FORECASTING USING HYBRID DSGE MODELS WITH FINANCIAL FRICTIONS AND STATE SPACE MARKOV-SWITCHING TVP-VARS. <i>Macroeconomic Dynamics</i> , 2015, 19, 1565-1592.	0.6	14
89	Bank capital shocks and countercyclical requirements: Implications for banking stability and welfare. <i>Journal of Economic Dynamics and Control</i> , 2018, 93, 315-331.	0.9	14
90	Directional predictability and time-varying spillovers between stock markets and economic cycles. <i>Economic Modelling</i> , 2018, 69, 301-312.	1.8	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.	1.2	14
92	Indirect Neural-Enhanced Integral Sliding Mode Control for Finite-Time Fault-Tolerant Attitude Tracking of Spacecraft. <i>Mathematics</i> , 2022, 10, 2467.	1.1	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.	1.1	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.	2.6	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.	2.5	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.	1.2	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.	1.7	11
98	Sign Prediction and Volatility Dynamics With Hybrid Neurofuzzy Approaches. <i>IEEE Transactions on Neural Networks</i> , 2011, 22, 2353-2362.	4.8	11
99	Heuristic learning in intraday trading under uncertainty. <i>Journal of Empirical Finance</i> , 2015, 30, 34-49.	0.9	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.	2.6	11
101	Time-varying self-similarity in alternative investments. <i>Chaos, Solitons and Fractals</i> , 2018, 111, 1-5.	2.5	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.	1.8	11
103	Forecasting volatility in bitcoin market. <i>Annals of Finance</i> , 2020, 16, 435-462.	0.3	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.	0.9	10
106	Risk perception in financial markets: On the flip side. <i>International Review of Financial Analysis</i> , 2018, 57, 184-206.	3.1	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.	1.2	10
108	A neurofuzzy model for stock market trading. <i>Applied Economics Letters</i> , 2007, 14, 53-57.	1.0	9

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109	Nonlinear causality testing with stepwise multivariate filtering: Evidence from stock and currency markets. <i>North American Journal of Economics and Finance</i> , 2014, 29, 336-348.	1.8	9
110	On the predictability of crude oil market: A hybrid multiscale wavelet approach. <i>Journal of Forecasting</i> , 2020, 39, 599-614.	1.6	9
111	Synchronization of the Glycolysis Reaction-Diffusion Model via Linear Control Law. <i>Entropy</i> , 2021, 23, 1516.	1.1	9
112	Risk transmitters and receivers in global currency markets. <i>Finance Research Letters</i> , 2018, 25, 1-9.	3.4	8
113	Tail-Related Risk Measurement and Forecasting in Equity Markets. <i>Computational Economics</i> , 2019, 53, 783-816.	1.5	8
114	A tale of two shocks: The dynamics of international real estate markets. <i>International Journal of Finance and Economics</i> , 2020, 25, 3-27.	1.9	8
115	Expectation-driven house prices and debt defaults: The effectiveness of monetary and macroprudential policies. <i>Journal of Financial Stability</i> , 2020, 49, 100760.	2.6	7
116	Optimal Reinforcement Learning-Based Control Algorithm for a Class of Nonlinear Macroeconomic Systems. <i>Mathematics</i> , 2022, 10, 499.	1.1	7
117	A robust algorithm for parameter estimation in smooth transition autoregressive models. <i>Economics Letters</i> , 2009, 103, 36-38.	0.9	6
118	Irrational fads, short-term memory emulation, and asset predictability. <i>Review of Financial Economics</i> , 2013, 22, 213-219.	0.6	6
119	Nonlinear equilibrium adjustment dynamics and predictability of the term structure of interest rates. <i>International Review of Financial Analysis</i> , 2018, 55, 140-155.	3.1	6
120	Modelling volatility persistence under stochasticity assumptions: evidence from common and alternative investments. <i>Chaos, Solitons and Fractals</i> , 2018, 114, 158-163.	2.5	6
121	The Dynamic Volatility Connectedness Structure of Energy Futures and Global Financial Markets: Evidence From a Novel Time-Frequency Domain Approach. <i>Computational Economics</i> , 2022, 59, 1087-1111.	1.5	6
122	Understanding the credit cycle and business cycle dynamics in India. <i>International Review of Economics and Finance</i> , 2021, 76, 988-1006.	2.2	6
123	Complexity measures of high oscillations in phonocardiogram as biomarkers to distinguish between normal heart sound and pathological murmur. <i>Chaos, Solitons and Fractals</i> , 2022, 154, 111610.	2.5	6
124	Customer Satisfaction Prediction in the Shipping Industry with Hybrid Meta-heuristic Approaches. <i>Computational Economics</i> , 2019, 54, 647-667.	1.5	5
125	Policy-Oriented Macroeconomic Forecasting with Hybrid DGSE and Time-Varying Parameter VAR Models. <i>Journal of Forecasting</i> , 2016, 35, 613-632.	1.6	4
126	The Informational Dynamics of Mean-Variance Relationships in Fertilizer Markets: An Entropic Investigation. <i>Entropy</i> , 2018, 20, 677.	1.1	4

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127	Is anti-herding behavior spurious?. Finance Research Letters, 2019, 29, 379-383.	3.4	4
128	Spillovers across European sovereign credit markets and role of surprise and uncertainty. Applied Economics, 2020, 52, 851-865.	1.2	4
129	Correlated at the Tail: Implications of Asymmetric Tail-Dependence Across Bitcoin Markets. Computational Economics, 2021, 58, 1289-1299.	1.5	4
130	Revisiting the Dynamic Linkages of Treasury Bond Yields for the BRICS: A Forecasting Analysis. Forecasting, 2020, 2, 102-129.	1.6	4
131	Multivariate time-varying parameter modelling for stock markets. Empirical Economics, 2021, 61, 947-972.	1.5	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.	1.4	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, .	0.2	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.	1.8	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.	1.5	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.	3.1	2
140	Factors influencing India's current account balance: Implication for achieving its external sector sustainability. Journal of Public Affairs, 2022, 22, e2311.	1.7	2
141	An adaptive sequential-filtering learning system for credit risk modeling. Soft Computing, 2021, 25, 8817-8824.	2.1	2
142	MULTI-SCALE ANALYSIS REVEALS DIFFERENT PATTERNS IN TECHNICAL INDICATORS OF BLOCKCHAIN. Fractals, 2021, 29, .	1.8	2
143	Portfolio Optimization With Investor Utility Preference of Higher-Order Moments: A Behavioral Approach. Review of Behavioral Economics, 2017, 4, 83-106.	0.2	1
144	PITFALLS IN CROSS-SECTION STUDIES WITH INTEGRATED REGRESSORS: A SURVEY AND NEW DEVELOPMENTS. Journal of Economic Surveys, 2018, 32, 1045-1073.	3.7	1

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145	Revisiting the three factor model in light of circular behavioural simultaneities. Review of Behavioral Finance, 2018, 10, 210-230.	1.2	1
146	On the pricing of exotic options: A new closed-form valuation approach. Chaos, Solitons and Fractals, 2019, 122, 153-162.	2.5	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, .	0.2	1
148	Systematic risk in the biopharmaceutical sector: a multiscale approach. Annals of Operations Research, 0, , 1.	2.6	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, .	0.2	0
151	Forecasting Inflation Uncertainty in the G7 Countries. Econometrics, 2018, 6, 23.	0.5	0
152	Internet Finance. Advances in Business Information Systems and Analytics Book Series, 2017, , 167-190.	0.3	0