Andrianos E Tsekrekos

List of Publications by Year
in descending order

32 papers	665 citations	687363 13 h-index	610901 24 g-index
34 all docs	34 docs citations	34 times ranked	545 citing authors

#	Article	IF	Citations
1	Real Options in Operations Research: A Review. European Journal of Operational Research, 2018, 270, 1-24.	5.7	129
2	The effect of financial leverage on real and accrual-based earnings management. Accounting and Business Research, 2017, 47, 191-236.	1.8	72
3	Real options theory in international business. Journal of International Business Studies, 2019, 50, 525-553.	7.3	70
4	The impact of online reputation on hotel profitability. International Journal of Contemporary Hospitality Management, 2020, 32, 20-39.	8.0	60
5	The effect of mean reversion on entry and exit decisions under uncertainty. Journal of Economic Dynamics and Control, 2010, 34, 725-742.	1.6	36
6	Predictable dynamics in implied volatility surfaces from OTC currency options. Journal of Banking and Finance, 2010, 34, 1175-1188.	2.9	32
7	Strategic entry and market leadership in a two-player real options game. Journal of Banking and Finance, 2004, 28, 179-201.	2.9	31
8	Earnings management in firms seeking to be acquired. British Accounting Review, 2015, 47, 351-375.	3.9	30
9	Applying real options to IT investment evaluation: The case of radio frequency identification (RFID) technology in the supply chain. International Journal of Production Economics, 2014, 156, 191-207.	8.9	29
10	Optimal switching decisions under stochastic volatility with fast mean reversion. European Journal of Operational Research, 2016, 251, 148-157.	5.7	26
11	How important is the term structure in implied volatility surface modeling? Evidence from foreign exchange options. Journal of International Money and Finance, 2011, 30, 623-640.	2.5	24
12	Informed trading around merger and acquisition announcements: Evidence from the UK equity and options markets. Journal of Futures Markets, 2011, 31, 703-726.	1.8	16
13	Evaluating Natural Resource Investments under Different Model Dynamics: Managerial Insights. European Financial Management, 2012, 18, 543-575.	2.9	14
14	Do firms that wish to be acquired manage their earnings? Evidence from major European countries. International Review of Financial Analysis, 2013, 30, 57-68.	6.6	13
15	Conference calls around merger and acquisition announcements: Do they reduce information asymmetry? UK Evidence. Research in International Business and Finance, 2014, 30, 148-172.	5.9	9
16	Latent semantic analysis of the FOMC statements. Review of Accounting and Finance, 2017, 16, 179-217.	4.3	9
17	Investment under economic and implementation uncertainty. R and D Management, 2001, 31, 127-135.	5.3	8
18	Latent semantic analysis of corporate social responsibility reports (with an application to Hellenic) Tj ETQq0 0 0 rgBT /Overlock 10 Tf 50	2.8	8

#	Article	IF	Citations
19	Predictability in implied volatility surfaces: evidence from the Euro OTC FX market. European Journal of Finance, 2014, 20, 33-58.	3.1	7
20	The effect of first-mover's advantages on the strategic exercise of real options. , 2003, , 185-207.		6
21	Real Options Premia Implied from Recent Transactions in the Greek Real Estate Market. Journal of Real Estate Finance and Economics, 2013, 47, 152-168.	1.5	6
22	The correlation structure of FX option markets before and since the financial crisis. Applied Financial Economics, 2010, 20, 73-84.	0.5	5
23	Accounting quality, information risk and the term structure of implied volatility around earnings announcements. Research in International Business and Finance, 2017, 41, 445-460.	5.9	5
24	Accounting quality, information risk and implied volatility around earnings announcements. Journal of International Financial Markets, Institutions and Money, 2015, 34, 188-207.	4.2	4
25	Common Factors and Causality in the Dynamics of Implied Volatility Surfaces: Evidence from the FX OTC Market. Journal of Economic Asymmetries, 2009, 6, 49-74.	3.5	3
26	Irreversible exit decisions under mean-reverting uncertainty. Journal of Economics/ Zeitschrift Fur Nationalokonomie, 2013, 110, 5-23.	0.7	3
27	Explanatory Factors and Causality in the Dynamics of Volatility Surfaces Implied from OTC Asianâ€"Pacific Currency Options. Computational Economics, 2013, 41, 327-358.	2.6	3
28	Investment under economic and implementation uncertainty. , 2003, , 30-47.		3
29	The Options Market Reaction to Bank Loan Announcements. Journal of Financial Services Research, 2018, 53, 99-139.	1.5	2
30	The Option to Change the Flag of a Vessel. , 2011, , .		1
31	Approximation of Optimal Stopping Problems and Variational Inequalities Involving Multiple Scales in Economics and Finance. , 2016, , 317-329.		1
32	Freight rate volatility and flag-switching decisions. Maritime Economics and Logistics, 0, , 1.	4.0	0