

Andrianos E Tsekrekos

List of Publications by Year in descending order

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Version: 2024-02-01

32
papers

665
citations

777949

13
h-index

685536

24
g-index

34
all docs

34
docs citations

34
times ranked

621
citing authors

#	ARTICLE	IF	CITATIONS
1	The impact of online reputation on hotel profitability. <i>International Journal of Contemporary Hospitality Management</i> , 2020, 32, 20-39.	5.3	60
2	Real options theory in international business. <i>Journal of International Business Studies</i> , 2019, 50, 525-553.	4.6	70
3	Latent semantic analysis of corporate social responsibility reports (with an application to Hellenic Tj ETQq1 1 0.784314 rgBTg/Overlo 1.4	1.4	1
4	The Options Market Reaction to Bank Loan Announcements. <i>Journal of Financial Services Research</i> , 2018, 53, 99-139.	0.6	2
5	Real Options in Operations Research: A Review. <i>European Journal of Operational Research</i> , 2018, 270, 1-24.	3.5	129
6	Latent semantic analysis of the FOMC statements. <i>Review of Accounting and Finance</i> , 2017, 16, 179-217.	2.5	9
7	Accounting quality, information risk and the term structure of implied volatility around earnings announcements. <i>Research in International Business and Finance</i> , 2017, 41, 445-460.	3.1	5
8	The effect of financial leverage on real and accrual-based earnings management. <i>Accounting and Business Research</i> , 2017, 47, 191-236.	1.0	72
9	Optimal switching decisions under stochastic volatility with fast mean reversion. <i>European Journal of Operational Research</i> , 2016, 251, 148-157.	3.5	26
10	Approximation of Optimal Stopping Problems and Variational Inequalities Involving Multiple Scales in Economics and Finance. , 2016, , 317-329.		1
11	Accounting quality, information risk and implied volatility around earnings announcements. <i>Journal of International Financial Markets, Institutions and Money</i> , 2015, 34, 188-207.	2.1	4
12	Earnings management in firms seeking to be acquired. <i>British Accounting Review</i> , 2015, 47, 351-375.	2.2	30
13	Predictability in implied volatility surfaces: evidence from the Euro OTC FX market. <i>European Journal of Finance</i> , 2014, 20, 33-58.	1.7	7
14	Conference calls around merger and acquisition announcements: Do they reduce information asymmetry? UK Evidence. <i>Research in International Business and Finance</i> , 2014, 30, 148-172.	3.1	9
15	Applying real options to IT investment evaluation: The case of radio frequency identification (RFID) technology in the supply chain. <i>International Journal of Production Economics</i> , 2014, 156, 191-207.	5.1	29
16	Real Options Premia Implied from Recent Transactions in the Greek Real Estate Market. <i>Journal of Real Estate Finance and Economics</i> , 2013, 47, 152-168.	0.8	6
17	Irreversible exit decisions under mean-reverting uncertainty. <i>Journal of Economics/ Zeitschrift Fur Nationalokonomie</i> , 2013, 110, 5-23.	0.5	3
18	Do firms that wish to be acquired manage their earnings? Evidence from major European countries. <i>International Review of Financial Analysis</i> , 2013, 30, 57-68.	3.1	13

#	ARTICLE	IF	CITATIONS
19	Explanatory Factors and Causality in the Dynamics of Volatility Surfaces Implied from OTC Asian-Pacific Currency Options. Computational Economics, 2013, 41, 327-358.	1.5	3
20	Evaluating Natural Resource Investments under Different Model Dynamics: Managerial Insights. European Financial Management, 2012, 18, 543-575.	1.7	14
21	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.	1.3	24
22	Informed trading around merger and acquisition announcements: Evidence from the UK equity and options markets. Journal of Futures Markets, 2011, 31, 703-726.	0.9	16
23	The Option to Change the Flag of a Vessel. , 2011, , .		1
24	The correlation structure of FX option markets before and since the financial crisis. Applied Financial Economics, 2010, 20, 73-84.	0.5	5
25	The effect of mean reversion on entry and exit decisions under uncertainty. Journal of Economic Dynamics and Control, 2010, 34, 725-742.	0.9	36
26	Predictable dynamics in implied volatility surfaces from OTC currency options. Journal of Banking and Finance, 2010, 34, 1175-1188.	1.4	32
27	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.	1.6	3
28	Strategic entry and market leadership in a two-player real options game. Journal of Banking and Finance, 2004, 28, 179-201.	1.4	31
29	The effect of first-mover's advantages on the strategic exercise of real options. , 2003, , 185-207.		6
30	Investment under economic and implementation uncertainty. , 2003, , 30-47.		3
31	Investment under economic and implementation uncertainty. R and D Management, 2001, 31, 127-135.	3.0	8
32	Freight rate volatility and flag-switching decisions. Maritime Economics and Logistics, 0, , 1.	2.0	0