

Paskalis Glabadanidis

List of Publications by Year in descending order

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Version: 2024-02-01

17
papers

197
citations

1684188

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h-index

1125743

13
g-index

17
all docs

17
docs citations

17
times ranked

114
citing authors

#	ARTICLE	IF	CITATIONS
1	Risk Premia and the Dynamic Covariance between Stock and Bond Returns. Journal of Financial and Quantitative Analysis, 2003, 38, 295.	3.5	125
2	Market Timing With Moving Averages. International Review of Finance, 2015, 15, 387-425.	1.9	20
3	Measuring the economic significance of mean-variance spanning. Quarterly Review of Economics and Finance, 2009, 49, 596-616.	2.7	11
4	The Market Timing Power of Moving Averages: Evidence from <scp>US REITs</scp> and <scp>REIT</scp> Indexes. International Review of Finance, 2014, 14, 161-202.	1.9	10
5	Timing the Market with a Combination of Moving Averages. International Review of Finance, 2017, 17, 353-394.	1.9	7
6	Tangent portfolio weights without explicitly specified expected returns. Journal of Asset Management, 2014, 15, 177-190.	1.5	5
7	Portfolio Strategies to Track and Outperform a Benchmark. Journal of Risk and Financial Management, 2020, 13, 171.	2.3	4
8	Market Timing and Moving Averages. , 2015, , .		4
9	Benchmark replication portfolio strategies. Journal of Asset Management, 2013, 14, 95-110.	1.5	2
10	Average Drawdown Risk and Capital Asset Pricing. Review of Pacific Basin Financial Markets and Policies, 2013, 16, 1350028.	0.3	2
11	An Exact Test of the Improvement of the Minimum Variance Portfolio. International Review of Finance, 2019, 19, 45-82.	1.9	2
12	Can technical indicators predict the Chinese equity risk premium?. International Review of Finance, 2022, 22, 114-142.	1.9	2
13	RAFI [®] replication: Easier done than said?. Journal of Asset Management, 2012, 13, 210-225.	1.5	1
14	Maximizing excess return per unit variance: A novel investment management objective. Journal of Asset Management, 2016, 17, 486-501.	1.5	1
15	Actively Managed Mean-Variance Portfolios. Journal of Wealth Management, 2020, 23, 95-101.	0.8	1
16	Smart Beta and Statistical Significance. Journal of Wealth Management, 2019, 22, 30-36.	0.8	0
17	Portfolio weights concentration: optimal strategies and equilibrium implications. International Journal of Managerial Finance, 2022, ahead-of-print, .	1.1	0