Paskalis Glabadanidis

List of Publications by Year
in descending order

17 papers	197 citations	1684188 5 h-index	1125743 13 g-index
17 all docs	17 docs citations	17 times ranked	114 citing authors

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