Charalampos Stasinakis

List of Publications by Year
in descending order

21 papers	424 citations	758635 12 h-index	794141 19 g-index
21 all docs	21 docs citations	21 times ranked	345 citing authors

#	Article	IF	Citations
1	Two-stage DEA-Truncated Regression: Application in banking efficiency and financial development. Expert Systems With Applications, 2018, 96, 284-301.	4.4	77
2	Modeling, forecasting and trading the EUR exchange rates with hybrid rolling genetic algorithmsâ€"Support vector regression forecast combinations. European Journal of Operational Research, 2015, 247, 831-846.	3.5	76
3	Forecasting and trading the EUR/USD exchange rate with stochastic Neural Network combination and time-varying leverage. Decision Support Systems, 2012, 54, 316-329.	3.5	70
4	Stochastic and genetic neural network combinations in trading and hybrid time-varying leverage effects. Journal of International Financial Markets, Institutions and Money, 2014, 30, 21-54.	2.1	22
5	Inflation and Unemployment Forecasting with Genetic Support Vector Regression. Journal of Forecasting, 2014, 33, 471-487.	1.6	21
6	European Exchange Trading Funds Trading with Locally Weighted Support Vector Regression. European Journal of Operational Research, 2017, 258, 372-384.	3.5	19
7	A Hybrid XGBoost-MLP Model for Credit Risk Assessment on Digital Supply Chain Finance. Forecasting, 2022, 4, 184-207.	1.6	18
8	Forecasting US Unemployment with Radial Basis Neural Networks, Kalman Filters and Support Vector Regressions. Computational Economics, 2016, 47, 569-587.	1.5	17
9	Stock market prediction using evolutionary support vector machines: an application to the ASE20 index. European Journal of Finance, 2016, 22, 1145-1163.	1.7	16
10	Reverse adaptive krill herd locally weighted support vector regression for forecasting and trading exchange traded funds. European Journal of Operational Research, 2017, 263, 540-558.	3.5	14
11	A conditional fuzzy inference approach in forecasting. European Journal of Operational Research, 2020, 283, 196-216.	3.5	14
12	Krill-Herd Support Vector Regression and heterogeneous autoregressive leverage: evidence from forecasting and trading commodities. Quantitative Finance, 2016, 16, 1901-1915.	0.9	13
13	Neural network copula portfolio optimization for exchange traded funds. Quantitative Finance, 2018, 18, 761-775.	0.9	13
14	Big data, artificial intelligence and machine learning: A transformative symbiosis in favour of financial technology. European Financial Management, 2023, 29, 517-548.	1.7	11
15	Trading the foreign exchange market with technical analysis and Bayesian Statistics. Journal of Empirical Finance, 2021, 63, 230-251.	0.9	6
16	Technical analysis profitability and Persistence: A discrete false discovery approach on MSCI indices. Journal of International Financial Markets, Institutions and Money, 2021, 73, 101353.	2.1	5
17	Revisiting Famaâ€"French factors' predictability with Bayesian modelling and copulaâ€based portfolio optimization. International Journal of Finance and Economics, 2019, 24, 1443-1463.	1.9	4
18	Preface: neural networks, nonlinear dynamics, and risk management in banking and finance. Annals of Operations Research, 2021, 297, 1-2.	2.6	4

#	Article	IF	Citations
19	Forecasting government bond spreads with heuristic models: evidence from the Eurozone periphery. Annals of Operations Research, 2019, 282, 87-118.	2.6	3
20	Market co-movement between credit default swap curves and option volatility surfaces. International Review of Financial Analysis, 2022, 82, 102192.	3.1	1
21	Neural Network Copula Portfolio Optimization for Exchange Traded Funds. SSRN Electronic Journal, 2016, , .	0.4	0