Georgios Chalamandaris

List of Publications by Year
in descending order

18
papers

98
citations

1684188
5
h-index

1474206
9
g-index

19
all docs

19
docs citations

19
times ranked

61
citing authors

#	Article	IF	Citations
1	Recovering the market risk premium from higherâ€order moment risks. European Financial Management, 2021, 27, 147-186.	2.9	0
2	Adverse-selection considerations in the market-making of corporate bonds. European Journal of Finance, 2020, 26, 1673-1702.	3.1	2
3	Assessing the relevance of an information source to trading from an adaptive-markets hypothesis perspective. Quantitative Finance, 2020, 20, 1101-1122.	1.7	2
4	ItÃ´â€™s Calculus and the Derivation of the Blackâ€“Scholes Option-Pricing Model. , 2020, , 1025-1074.		0
5	Algorithmic Trading and Transaction Costs. Advances in Finance, Accounting, and Economics, 2020, , 189-219.	0.3	1
6	Limits to arbitrage and CDSâ€“bond dynamics around the financial crisis. Journal of Empirical Finance, 2019, 54, 213-235.	1.8	2
7	Self Organized Features Maps SOFM and Hybrid Neuro-Genetic SOFMs in Optimal Portfolio Management. , 2019, , .		2
8	Are financial ratios relevant for trading credit risk? Evidence from the CDS market. Annals of Operations Research, 2018, 266, 395-440.	4.1	8
9	Predictability in implied volatility surfaces: evidence from the Euro OTC FX market. European Journal of Finance, 2014, 20, 33-58.	3.1	7
10	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
11	Exploring the role of the realized return distribution in the formation of the implied volatility smile. Journal of Banking and Finance, 2012, 36, 1028-1044.	2.9	6
12	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
13	The correlation structure of FX option markets before and since the financial crisis. Applied Financial Economics, 2010, 20, 73-84.	0.5	5
14	Predictable dynamics in implied volatility surfaces from OTC currency options. Journal of Banking and Finance, 2010, 34, 1175-1188.	2.9	32
15	ItÃ´â€™s Calculus and the Derivation of the Blackâ€“Scholes Option-Pricing Model. , 2010, , 447-470.		0
16	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
17	Pricing multicallable range accruals with the Libor Market Model. Managerial Finance, 2007, 33, 292-308.	1.2	1
18	Revisiting the Relevance of Financial-Statement for CDS Trading From an Adaptive-Markets Hypothesis Perspective. SSRN Electronic Journal, 0, , .	0.4	0