

Georgios Chalamandaris

List of Publications by Year in descending order

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Version: 2024-02-01

18
papers

98
citations

1874746
5
h-index

1637695
9
g-index

19
all docs

19
docs citations

19
times ranked

70
citing authors

#	ARTICLE	IF	CITATIONS
1	Recovering the market risk premium from higher-order moment risks. <i>European Financial Management</i> , 2021, 27, 147-186.	1.7	0
2	Adverse-selection considerations in the market-making of corporate bonds. <i>European Journal of Finance</i> , 2020, 26, 1673-1702.	1.7	2
3	Assessing the relevance of an information source to trading from an adaptive-markets hypothesis perspective. <i>Quantitative Finance</i> , 2020, 20, 1101-1122.	0.9	2
4	It's a Calculus and the Derivation of the Black-Scholes Option-Pricing Model. , 2020, , 1025-1074.		0
5	Algorithmic Trading and Transaction Costs. <i>Advances in Finance, Accounting, and Economics</i> , 2020, , 189-219.	0.3	1
6	Limits to arbitrage and CDS-bond dynamics around the financial crisis. <i>Journal of Empirical Finance</i> , 2019, 54, 213-235.	0.9	2
7	Self Organized Features Maps SOFM and Hybrid Neuro-Genetic SOFM in Optimal Portfolio Management. , 2019, , .		2
8	Are financial ratios relevant for trading credit risk? Evidence from the CDS market. <i>Annals of Operations Research</i> , 2018, 266, 395-440.	2.6	8
9	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
10	Explanatory Factors and Causality in the Dynamics of Volatility Surfaces Implied from OTC Asian-Pacific Currency Options. <i>Computational Economics</i> , 2013, 41, 327-358.	1.5	3
11	Exploring the role of the realized return distribution in the formation of the implied volatility smile. <i>Journal of Banking and Finance</i> , 2012, 36, 1028-1044.	1.4	6
12	How important is the term structure in implied volatility surface modeling? Evidence from foreign exchange options. <i>Journal of International Money and Finance</i> , 2011, 30, 623-640.	1.3	24
13	The correlation structure of FX option markets before and since the financial crisis. <i>Applied Financial Economics</i> , 2010, 20, 73-84.	0.5	5
14	Predictable dynamics in implied volatility surfaces from OTC currency options. <i>Journal of Banking and Finance</i> , 2010, 34, 1175-1188.	1.4	32
15	It's a Calculus and the Derivation of the Black-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. <i>Journal of Economic Asymmetries</i> , 2009, 6, 49-74.	1.6	3
17	Pricing multicallable range accruals with the Libor Market Model. <i>Managerial Finance</i> , 2007, 33, 292-308.	0.7	1
18	Revisiting the Relevance of Financial-Statement for CDS Trading From an Adaptive-Markets Hypothesis Perspective. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0