

Nikos K Nomikos

List of Publications by Year in descending order

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37
papers

1,416
citations

430874

18
h-index

377865

34
g-index

38
all docs

38
docs citations

38
times ranked

799
citing authors

#	ARTICLE	IF	CITATIONS
1	A Markov regime switching approach for hedging energy commodities. <i>Journal of Banking and Finance</i> , 2008, 32, 1970-1983.	2.9	167
2	Forecasting petroleum futures markets volatility: The role of regimes and market conditions. <i>Energy Economics</i> , 2011, 33, 321-337.	12.1	114
3	Investment timing and trading strategies in the sale and purchase market for ships. <i>Transportation Research Part B: Methodological</i> , 2007, 41, 126-143.	5.9	93
4	A Markov regime switching approach for hedging stock indices. <i>Journal of Futures Markets</i> , 2004, 24, 649-674.	1.8	89
5	Shipping Derivatives and Risk Management. , 2009, , .		80
6	Price Discovery, Causality and Forecasting in the Freight Futures Market. <i>Review of Derivatives Research</i> , 2003, 6, 203-230.	0.8	77
7	Measuring systemic risk in the European banking sector: a copula <i>CoVaR</i> approach. <i>European Journal of Finance</i> , 2018, 24, 944-975.	3.1	76
8	The forward pricing function of the shipping freight futures market. <i>Journal of Futures Markets</i> , 1999, 19, 353-376.	1.8	71
9	Modelling energy spot prices: Empirical evidence from NYMEX. <i>Energy Economics</i> , 2012, 34, 1153-1169.	12.1	71
10	Cost of carry, causality and arbitrage between oil futures and tanker freight markets. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2004, 40, 297-316.	7.4	61
11	Investor Sentiment for Real Assets: The Case of Dry Bulk Shipping Market*. <i>Review of Finance</i> , 2014, 18, 1507-1539.	6.3	57
12	Hedging in the Freight Futures Market. <i>Journal of Derivatives</i> , 2000, 8, 41-58.	0.3	50
13	Futures hedging when the structure of the underlying asset changes: The case of the BIFFEX contract. <i>Journal of Futures Markets</i> , 2000, 20, 775-801.	1.8	45
14	Freight options: Price modelling and empirical analysis. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2013, 51, 82-94.	7.4	40
15	The price-volume relationship in the sale and purchase market for dry bulk vessels. <i>Maritime Policy and Management</i> , 2003, 30, 321-337.	3.8	36
16	Trading strategies in the market for tankers. <i>Maritime Policy and Management</i> , 2006, 33, 119-140.	3.8	33
17	Income uncertainty and the decision to invest in bulk shipping. <i>European Financial Management</i> , 2018, 24, 387-417.	2.9	25
18	Using Affine Jump Diffusion Models for Modelling and Pricing Electricity Derivatives. <i>Applied Mathematical Finance</i> , 2008, 15, 41-71.	1.2	23

#	ARTICLE	IF	CITATIONS
19	Understanding the fundamentals of freight markets volatility. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2019, 130, 1-15.	7.4	23
20	Corporate cash holdings in the shipping industry. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2018, 112, 107-124.	7.4	20
21	Analysis of model implied volatility for jump diffusion models: Empirical evidence from the Nordpool market. <i>Energy Economics</i> , 2010, 32, 302-312.	12.1	18
22	On reconciling macro and micro energy transport forecasts for strategic decision making in the tanker industry. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2018, 113, 225-238.	7.4	16
23	Economic significance of market timing rules in the Forward Freight Agreement markets. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2013, 52, 77-93.	7.4	15
24	Affine Structure Models and the Pricing of Energy Commodity Derivatives. <i>European Financial Management</i> , 2016, 22, 853-881.	2.9	15
25	The role of volatility regimes on volatility transmission patterns. <i>Quantitative Finance</i> , 2014, 14, 1-13.	1.7	14
26	The eye in the sky – Freight rate effects of tanker supply. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2019, 125, 402-424.	7.4	14
27	Risk management in the energy markets and Value-at-Risk modelling: a hybrid approach. <i>European Journal of Finance</i> , 2015, 21, 548-574.	3.1	12
28	Earnings yield and predictability in the dry bulk shipping industry. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2019, 125, 140-159.	7.4	11
29	Asset pricing with mean reversion: The case of ships. <i>Journal of Banking and Finance</i> , 2020, 111, 105708.	2.9	11
30	Modelling short and long-term risks in power markets: Empirical evidence from Nord Pool. <i>Energy Policy</i> , 2010, 38, 5671-5683.	8.8	10
31	Petroleum Term Structure Dynamics and the Role of Regimes. <i>Journal of Futures Markets</i> , 2015, 35, 163-185.	1.8	10
32	The formation of forward freight agreement rates in dry bulk shipping: Spot rates, risk premia, and heterogeneous expectations. <i>Journal of Futures Markets</i> , 2019, 39, 1008-1031.	1.8	4
33	Disentangling demand and supply shocks in the shipping freight market: their impact on shipping investments. <i>Maritime Policy and Management</i> , 2023, 50, 563-581.	3.8	4
34	Identifying shipowners' risk attitudes over gains and losses: Evidence from the dry bulk freight market. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2021, 145, 102129.	7.4	3
35	Integration and Causality in International Freight Markets: Modeling with Error Correction and Directed Acyclic Graphs. <i>Southern Economic Journal</i> , 2004, 71, 145-162.	2.1	2
36	Estimating risk-neutral freight rate dynamics: A nonparametric approach. <i>Journal of Futures Markets</i> , 2021, 41, 1824.	1.8	1

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37	Risk management in the energy markets and Value-at-Risk modelling: A Hybrid approach. , 2012, , .		0