

# Katerina Tsakou

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8097448/publications.pdf>

Version: 2024-02-01

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#	ARTICLE	IF	CITATIONS
1	Forecasting realized volatility: The role of implied volatility, leverage effect, overnight returns, and volatility of realized volatility. <i>Journal of Futures Markets</i> , 2021, 41, 1618-1639.	1.8	16
2	Volatility forecasting across tanker freight rates: The role of oil price shocks. <i>Transportation Research, Part E: Logistics and Transportation Review</i> , 2018, 118, 376-391.	7.4	56
3	Forecasting Stock Return Volatility: A Comparison of GARCH, Implied Volatility, and Realized Volatility Models. <i>Journal of Futures Markets</i> , 2016, 36, 1127-1163.	1.8	52