

Stavros Degiannakis

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8105868/publications.pdf>

Version: 2024-02-01

73
papers

2,540
citations

304602

22
h-index

214721

47
g-index

77
all docs

77
docs citations

77
times ranked

1198
citing authors

#	ARTICLE	IF	CITATIONS
1	Dynamic correlation between stock market and oil prices: The case of oil-importing and oil-exporting countries. <i>International Review of Financial Analysis</i> , 2011, 20, 152-164.	3.1	563
2	Forecasting oil price realized volatility using information channels from other asset classes. <i>Journal of International Money and Finance</i> , 2017, 76, 28-49.	1.3	208
3	The use of GARCH models in VaR estimation. <i>Statistical Methodology</i> , 2004, 1, 105-128.	0.5	199
4	Oil and stock returns: Evidence from European industrial sector indices in a time-varying environment. <i>Journal of International Financial Markets, Institutions and Money</i> , 2013, 26, 175-191.	2.1	127
5	Time-varying correlation between oil and stock market volatilities: Evidence from oil-importing and oil-exporting countries. <i>International Review of Financial Analysis</i> , 2016, 48, 209-220.	3.1	125
6	The Effects of Oil Price Shocks on Stock Market Volatility: Evidence from European Data. <i>Energy Journal</i> , 2014, 35, 35-56.	0.9	120
7	Oil Prices and Stock Markets: A Review of the Theory and Empirical Evidence. <i>Energy Journal</i> , 2018, 39, 85-130.	0.9	109
8	Oil price shocks and uncertainty: How stable is their relationship over time?. <i>Economic Modelling</i> , 2018, 72, 42-53.	1.8	91
9	Volatility forecasting: evidence from a fractional integrated asymmetric power ARCH skewed-t model. <i>Applied Financial Economics</i> , 2004, 14, 1333-1342.	0.5	78
10	Forecasting oil prices: High-frequency financial data are indeed useful. <i>Energy Economics</i> , 2018, 76, 388-402.	5.6	55
11	Volatility forecasting: Intra-day versus inter-day models. <i>Journal of International Financial Markets, Institutions and Money</i> , 2008, 18, 449-465.	2.1	53
12	A robust VaR model under different time periods and weighting schemes. <i>Review of Quantitative Finance and Accounting</i> , 2007, 28, 187-201.	0.8	49
13	US stock market regimes and oil price shocks. <i>Global Finance Journal</i> , 2015, 28, 132-146.	2.8	41
14	ARFIMAX and ARFIMAX-TARCH realized volatility modeling. <i>Journal of Applied Statistics</i> , 2008, 35, 1169-1180.	0.6	40
15	Autoregressive Conditional Heteroscedasticity (ARCH) Models: A Review. <i>Quality Technology and Quantitative Management</i> , 2004, 1, 271-324.	1.1	37
16	Forecasting value-at-risk and expected shortfall using fractionally integrated models of conditional volatility: International evidence. <i>International Review of Financial Analysis</i> , 2013, 27, 21-33.	3.1	36
17	Business Cycle Synchronization in EU: A Time-varying Approach. <i>Scottish Journal of Political Economy</i> , 2014, 61, 348-370.	1.1	35
18	Modeling risk for long and short trading positions. <i>Journal of Risk Finance</i> , 2005, 6, 226-238.	3.6	33

#	ARTICLE	IF	CITATIONS
19	Forecasting global stock market implied volatility indices. <i>Journal of Empirical Finance</i> , 2018, 46, 111-129.	0.9	32
20	Forecasting tourist arrivals using origin country macroeconomics. <i>Applied Economics</i> , 2016, 48, 2571-2585.	1.2	30
21	Forecasting realized volatility of agricultural commodities. <i>International Journal of Forecasting</i> , 2022, 38, 74-96.	3.9	28
22	Evaluating value-at-risk models before and after the financial crisis of 2008. <i>Managerial Finance</i> , 2012, 38, 436-452.	0.7	26
23	Modeling CAC40 volatility using ultra-high frequency data. <i>Research in International Business and Finance</i> , 2013, 28, 68-81.	3.1	24
24	Forecasting oil price volatility using spillover effects from uncertainty indices. <i>Finance Research Letters</i> , 2021, 42, 101885.	3.4	24
25	Backtesting VaR models: a two-stage procedure. <i>Journal of Risk Model Validation</i> , 2007, 1, 27-48.	0.1	23
26	Evaluating volatility forecasts in option pricing in the context of a simulated options market. <i>Computational Statistics and Data Analysis</i> , 2005, 49, 611-629.	0.7	20
27	Multiple-days-ahead value-at-risk and expected shortfall forecasting for stock indices, commodities and exchange rates: Inter-day versus intra-day data. <i>International Review of Financial Analysis</i> , 2017, 49, 176-190.	3.1	20
28	Rolling-sampled parameters of ARCH and Levy-stable models. <i>Applied Economics</i> , 2008, 40, 3051-3067.	1.2	17
29	Realized volatility or price range: Evidence from a discrete simulation of the continuous time diffusion process. <i>Economic Modelling</i> , 2013, 30, 212-216.	1.8	16
30	Futures-based forecasts: How useful are they for oil price volatility forecasting?. <i>Energy Economics</i> , 2019, 81, 639-649.	5.6	16
31	Forecasting European economic policy uncertainty. <i>Scottish Journal of Political Economy</i> , 2019, 66, 94-114.	1.1	16
32	Business cycle synchronisation in EMU: Can fiscal policy bring member-countries closer?. <i>Economic Modelling</i> , 2016, 52, 551-563.	1.8	15
33	Intra-day realized volatility for European and USA stock indices. <i>Global Finance Journal</i> , 2016, 29, 24-41.	2.8	15
34	Oil price volatility forecasts: What do investors need to know?. <i>Journal of International Money and Finance</i> , 2022, 123, 102594.	1.3	13
35	Predictability and model selection in the context of ARCH models. <i>Applied Stochastic Models in Business and Industry</i> , 2005, 21, 55-82.	0.9	11
36	Assessing the performance of a prediction error criterion model selection algorithm in the context of ARCH models. <i>Applied Financial Economics</i> , 2007, 17, 149-171.	0.5	11

#	ARTICLE	IF	CITATIONS
37	Backtesting VaR Models: An Expected Shortfall Approach. SSRN Electronic Journal, 2006, , .	0.4	10
38	Hedge Ratios in South African Stock Index Futures. Journal of Emerging Market Finance, 2010, 9, 285-304.	0.6	10
39	A Monte Carlo Simulation Approach to Forecasting Multi-period Value-at-Risk and Expected Shortfall Using the FIGARCH-skT Specification. Manchester School, 2014, 82, 71-102.	0.4	10
40	Forecasting one-day-ahead VaR and intra-day realized volatility in the Athens Stock Exchange Market. Managerial Finance, 2008, 34, 489-497.	0.7	9
41	Multiple days ahead realized volatility forecasting: Single, combined and average forecasts. Global Finance Journal, 2018, 36, 41-61.	2.8	9
42	Modelling and Forecasting High Frequency Financial Data. , 2015, , .		7
43	Real-time monitoring of carbon monoxide using value-at-risk measure and control charting. Journal of Applied Statistics, 2017, 44, 89-108.	0.6	7
44	Oil and pump prices: Testing their asymmetric relationship in a robust way. Energy Economics, 2020, 88, 104755.	5.6	7
45	Trade transparency and trading volume: the possible impact of the financial instruments markets directive on the trading volume of EU equity markets. International Journal of Financial Markets and Derivatives, 2009, 1, 96.	0.2	6
46	Multivariate modelling of 10-day-ahead VaR and dynamic correlation for worldwide real estate and stock indices. Journal of Economic Studies, 2014, 41, 216-232.	1.0	6
47	Hedge fund returns under crisis scenarios: A holistic approach. Research in International Business and Finance, 2017, 42, 1196-1207.	3.1	6
48	Evaluation of realized volatility predictions from models with leptokurtically and asymmetrically distributed forecast errors. Journal of Applied Statistics, 2016, 43, 871-892.	0.6	5
49	Simulated evidence on the distribution of the standardized one-step-ahead prediction errors in ARCH processes. Applied Economics Letters, 2007, 3, 31-37.	0.2	4
50	SPEC model selection algorithm for ARCH models: an options pricing evaluation framework. Applied Economics Letters, 2008, 4, 419-423.	0.2	4
51	Investments and uncertainty revisited: the case of the US economy. Applied Economics, 2017, 49, 4521-4529.	1.2	4
52	Oil and currency volatilities: Co-movements and hedging opportunities. International Journal of Finance and Economics, 2021, 26, 2351-2374.	1.9	4
53	What matters when developing oil price volatility forecasting frameworks?. Journal of Forecasting, 2022, 41, 361-382.	1.6	3
54	Predicting energy poverty in Greece through statistical data analysis. International Journal of Sustainable Energy, 2022, 41, 1605-1622.	1.3	3

#	ARTICLE	IF	CITATIONS
55	The Impact of the EC Financial Instruments Markets Directive on the Trading Volume of EU Equity Markets. SSRN Electronic Journal, 2005, , .	0.4	2
56	Is PEAD a consequence of the presence of the cognitive bias of self-attribution in investors' expectations regarding permanent earnings? Evidence from Athens Stock Exchange. International Journal of Computational Economics and Econometrics, 2009, 1, 89.	0.1	2
57	Earnings management to avoid losses and earnings declines in Croatia. International Journal of Computational Economics and Econometrics, 2019, 9, 219.	0.1	2
58	Methods of Volatility Estimation and Forecasting. , 2015, , 58-109.		2
59	Modeling Risk: VaR Methods for Long and Short Trading Positions. SSRN Electronic Journal, 0, , .	0.4	1
60	The one-trading-day-ahead forecast errors of intra-day realized volatility. Research in International Business and Finance, 2017, 42, 1298-1314.	3.1	1
61	Economic announcements and the 10-year U.S. Treasury: Surprising findings without the surprise component. Applied Economics Letters, 2019, 26, 1269-1273.	1.0	1
62	On the Independence of the Standardized One-Step-Ahead Prediction Errors in ARCH Models. SSRN Electronic Journal, 0, , .	0.4	1
63	Stock market as a nowcasting indicator for real investment. Journal of Forecasting, 0, , .	1.6	1
64	A Robust VaR Model. SSRN Electronic Journal, 2005, , .	0.4	0
65	Volatility Forecasting: The Illusion of Choosing One Model in All Cases. SSRN Electronic Journal, 0, , .	0.4	0
66	Intraday Realized Volatility Measures. , 2015, , 24-57.		0
67	A Probit Model for the State of the Greek GDP Growth. International Journal of Financial Studies, 2015, 3, 381-392.	1.1	0
68	On the stationarity of futures hedge ratios. Operational Research, 2020, , 1.	1.3	0
69	Introduction to High Frequency Financial Modelling. , 2015, , 1-23.		0
70	Intraday Hedge Ratios and Option Pricing. , 2015, , 243-273.		0
71	Recent Methods: A Review. , 2015, , 217-242.		0
72	Realized Volatility Forecasting: Applications. , 2015, , 161-216.		0

#	ARTICLE	IF	CITATIONS
73	Multiple Model Comparison and Hypothesis Framework Construction. , 2015, , 110-160.		0