Stavros Degiannakis

List of Publications by Year
in descending order

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	Forecasting realized volatility of agricultural commodities. International Journal of Forecasting, 2022, 38, 74-96.	3.9	28
2	What matters when developing oil price volatility forecasting frameworks?. Journal of Forecasting, 2022, 41, 361-382.	1.6	3
3	Oil price volatility forecasts: What do investors need to know?. Journal of International Money and Finance, 2022, 123, 102594.	1.3	13
4	Predicting energy poverty in Greece through statistical data analysis. International Journal of Sustainable Energy, 2022, 41, 1605-1622.	1.3	3
5	Oil and currency volatilities: Coâ€movements and hedging opportunities. International Journal of Finance and Economics, 2021, 26, 2351-2374.	1.9	4
6	Forecasting oil price volatility using spillover effects from uncertainty indices. Finance Research Letters, 2021, 42, 101885.	3.4	24
7	On the stationarity of futures hedge ratios. Operational Research, 2020, , 1.	1.3	0
8	Oil and pump prices: Testing their asymmetric relationship in a robust way. Energy Economics, 2020, 88, 104755.	5.6	7
9	Futures-based forecasts: How useful are they for oil price volatility forecasting?. Energy Economics, 2019, 81, 639-649.	5.6	16
10	Earnings management to avoid losses and earnings declines in Croatia. International Journal of Computational Economics and Econometrics, 2019, 9, 219.	0.1	2
11	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
12	Forecasting European economic policy uncertainty. Scottish Journal of Political Economy, 2019, 66, 94-114.	1.1	16
13	Oil price shocks and uncertainty: How stable is their relationship over time?. Economic Modelling, 2018, 72, 42-53.	1.8	91
14	Multiple days ahead realized volatility forecasting: Single, combined and average forecasts. Global Finance Journal, 2018, 36, 41-61.	2.8	9
15	Forecasting global stock market implied volatility indices. Journal of Empirical Finance, 2018, 46, 111-129.	0.9	32
16	Forecasting oil prices: High-frequency financial data are indeed useful. Energy Economics, 2018, 76, 388-402.	5.6	55
17	Oil Prices and Stock Markets: A Review of the Theory and Empirical Evidence. Energy Journal, 2018, 39, 85-130.	0.9	109
18	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

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19	Investments and uncertainty revisited: the case of the US economy. Applied Economics, 2017, 49, 4521-4529.	1.2	4
20	Forecasting oil price realized volatility using information channels from other asset classes. Journal of International Money and Finance, 2017, 76, 28-49.	1.3	208
21	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
22	Hedge fund returns under crisis scenarios: A holistic approach. Research in International Business and Finance, 2017, 42, 1196-1207.	3.1	6
23	Multiple-days-ahead value-at-risk and expected shortfall forecasting for stock indices, commodities and exchange rates: Inter-day versus intra-day data. International Review of Financial Analysis, 2017, 49, 176-190.	3.1	20
24	Time-varying correlation between oil and stock market volatilities: Evidence from oil-importing and oil-exporting countries. International Review of Financial Analysis, 2016, 48, 209-220.	3.1	125
25	Forecasting tourist arrivals using origin country macroeconomics. Applied Economics, 2016, 48, 2571-2585.	1.2	30
26	Business cycle synchronisation in EMU: Can fiscal policy bring member-countries closer?. Economic Modelling, 2016, 52, 551-563.	1.8	15
27	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
28	Intra-day realized volatility for European and USA stock indices. Global Finance Journal, 2016, 29, 24-41.	2.8	15
29	Modelling and Forecasting High Frequency Financial Data. , 2015, , .		7
30	Intraday Realized Volatility Measures. , 2015, , 24-57.		0
31	A Probit Model for the State of the Greek GDP Growth. International Journal of Financial Studies, 2015, 3, 381-392.	1.1	0
32	US stock market regimes and oil price shocks. Global Finance Journal, 2015, 28, 132-146.	2.8	41
33	Methods of Volatility Estimation and Forecasting. , 2015, , 58-109.		2
34	Introduction to High Frequency Financial Modelling. , 2015, , 1-23.		0
35	Intraday Hedge Ratios and Option Pricing. , 2015, , 243-273.		0
36	Recent Methods: A Review. , 2015, , 217-242.		0

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37	Realized Volatility Forecasting: Applications. , 2015, , 161-216.		0
38	Multiple Model Comparison and Hypothesis Framework Construction. , 2015, , 110-160.		0
39	A <scp>M</scp>onte <scp>C</scp>arlo Simulation Approach to Forecasting Multiâ€period <scp>V</scp>alueâ€atâ€<scp>R</scp>isk and <scp>E</scp>xpected <scp>S</scp>hortfall Using the <scp>FIGARCH</scp>â€<scp>skT</scp> Specification. Manchester School, 2014, 82, 71-102.	0.4	10
40	Business Cycle Synchronization in EU: A Timeâ€Varying Approach. Scottish Journal of Political Economy, 2014, 61, 348-370.	1.1	35
41	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
42	The Effects of Oil Price Shocks on Stock Market Volatility: Evidence from European Data. Energy Journal, 2014, 35, 35-56.	0.9	120
43	Forecasting value-at-risk and expected shortfall using fractionally integrated models of conditional volatility: International evidence. International Review of Financial Analysis, 2013, 27, 21-33.	3.1	36
44	Realized volatility or price range: Evidence from a discrete simulation of the continuous time diffusion process. Economic Modelling, 2013, 30, 212-216.	1.8	16
45	Modeling CAC40 volatility using ultra-high frequency data. Research in International Business and Finance, 2013, 28, 68-81.	3.1	24
46	Oil and stock returns: Evidence from European industrial sector indices in a time-varying environment. Journal of International Financial Markets, Institutions and Money, 2013, 26, 175-191.	2.1	127
47	Evaluating valueâ€atâ€risk models before and after the financial crisis of 2008. Managerial Finance, 2012, 38, 436-452.	0.7	26
48	Dynamic correlation between stock market and oil prices: The case of oil-importing and oil-exporting countries. International Review of Financial Analysis, 2011, 20, 152-164.	3.1	563
49	Hedge Ratios in South African Stock Index Futures. Journal of Emerging Market Finance, 2010, 9, 285-304.	0.6	10
50	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
51	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
52	Volatility forecasting: Intra-day versus inter-day models. Journal of International Financial Markets, Institutions and Money, 2008, 18, 449-465.	2.1	53
53	Rolling-sampled parameters of ARCH and Levy-stable models. Applied Economics, 2008, 40, 3051-3067.	1.2	17
54	ARFIMAX and ARFIMAX-TARCH realized volatility modeling. Journal of Applied Statistics, 2008, 35, 1169-1180.	0.6	40

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55	SPEC model selection algorithm for ARCH models: an options pricing evaluation framework. Applied Economics Letters, 2008, 4, 419-423.	0.2	4
56	Forecasting oneâ€dayâ€ahead VaR and intraâ€day realized volatility in the Athens Stock Exchange Market. Managerial Finance, 2008, 34, 489-497.	0.7	9
57	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
58	Assessing the performance of a prediction error criterion model selection algorithm in the context of ARCH models. Applied Financial Economics, 2007, 17, 149-171.	0.5	11
59	A robust VaR model under different time periods and weighting schemes. Review of Quantitative Finance and Accounting, 2007, 28, 187-201.	0.8	49
60	Backtesting VaR models:a two-stage procedure. Journal of Risk Model Validation, 2007, 1, 27-48.	0.1	23
61	Backtesting VaR Models: An Expected Shortfall Approach. SSRN Electronic Journal, 2006, , .	0.4	10
62	Modeling risk for long and short trading positions. Journal of Risk Finance, 2005, 6, 226-238.	3.6	33
63	Evaluating volatility forecasts in option pricing in the context of a simulated options market. Computational Statistics and Data Analysis, 2005, 49, 611-629.	0.7	20
64	Predictability and model selection in the context of ARCH models. Applied Stochastic Models in Business and Industry, 2005, 21, 55-82.	0.9	11
65	The Impact of the EC Financial Instruments Markets Directive on the Trading Volume of EU Equity Markets. SSRN Electronic Journal, 2005, , .	0.4	2
66	A Robust VaR Model. SSRN Electronic Journal, 2005, , .	0.4	0
67	The use of GARCH models in VaR estimation. Statistical Methodology, 2004, 1, 105-128.	0.5	199
68	Volatility forecasting: evidence from a fractional integrated asymmetric power ARCH skewed-t model. Applied Financial Economics, 2004, 14, 1333-1342.	0.5	78
69	Autoregressive Conditional Heteroscedasticity (ARCH) Models: A Review. Quality Technology and Quantitative Management, 2004, 1, 271-324.	1.1	37
70	Volatility Forecasting: The Illusion of Choosing One Model in All Cases. SSRN Electronic Journal, 0, , .	0.4	0
71	Modeling Risk: VaR Methods for Long and Short Trading Positions. SSRN Electronic Journal, 0, , .	0.4	1
72	On the Independence of the Standardized One-Step-Ahead Prediction Errors in ARCH Models. SSRN Electronic Journal, 0, , .	0.4	1

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73	Stock market as a nowcasting indicator for real investment. Journal of Forecasting, 0, , .	1.6	1