

Dimitrios Kenourgios

List of Publications by Year in descending order

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Version: 2024-02-01

61
papers

2,136
citations

331538

21
h-index

243529

44
g-index

61
all docs

61
docs citations

61
times ranked

1164
citing authors

#	ARTICLE	IF	CITATIONS
1	Financial crises and stock market contagion in a multivariate time-varying asymmetric framework. <i>Journal of International Financial Markets, Institutions and Money</i> , 2011, 21, 92-106.	2.1	321
2	Global financial crisis and emerging stock market contagion: A multivariate FIAPARCH-DCC approach. <i>International Review of Financial Analysis</i> , 2013, 30, 46-56.	3.1	271
3	Contagion of the Global Financial Crisis and the real economy: A regional analysis. <i>Economic Modelling</i> , 2015, 44, 283-293.	1.8	123
4	Islamic financial markets and global crises: Contagion or decoupling?. <i>Economic Modelling</i> , 2016, 57, 36-46.	1.8	115
5	The static and dynamic connectedness of environmental, social, and governance investments: International evidence. <i>Economic Modelling</i> , 2020, 93, 112-124.	1.8	115
6	Emerging markets and financial crises: Regional, global or isolated shocks?. <i>Journal of Multinational Financial Management</i> , 2012, 22, 24-38.	1.0	107
7	On financial contagion and implied market volatility. <i>International Review of Financial Analysis</i> , 2014, 34, 21-30.	3.1	100
8	Equity market integration in emerging Balkan markets. <i>Research in International Business and Finance</i> , 2011, 25, 296-307.	3.1	91
9	Terrorist incidents and tourism demand: Evidence from Greece. <i>Tourism Management Perspectives</i> , 2018, 25, 23-28.	3.2	80
10	Machine learning as an early warning system to predict financial crisis. <i>International Review of Financial Analysis</i> , 2020, 71, 101507.	3.1	70
11	Flight-to-quality between global stock and bond markets in the COVID era. <i>Finance Research Letters</i> , 2021, 38, 101852.	3.4	65
12	Financial crises and dynamic linkages among international currencies. <i>Journal of International Financial Markets, Institutions and Money</i> , 2013, 26, 319-332.	2.1	63
13	On quantitative easing and high frequency exchange rate dynamics. <i>Research in International Business and Finance</i> , 2015, 34, 110-125.	3.1	43
14	Financial crises, exchange rate linkages and uncovered interest parity: Evidence from G7 markets. <i>Economic Modelling</i> , 2017, 66, 112-120.	1.8	38
15	Hedging U.S. metals & mining Industry's credit risk with industrial and precious metals. <i>Resources Policy</i> , 2019, 63, 101472.	4.2	35
16	Intraday exchange rate volatility transmissions across QE announcements. <i>Finance Research Letters</i> , 2015, 14, 128-134.	3.4	34
17	Athens's Olympic Games 2004 impact on sponsors' stock returns. <i>Applied Financial Economics</i> , 2008, 18, 1569-1580.	0.5	28
18	On the effect of credit rating announcements on sovereign bonds: International evidence. <i>International Economics</i> , 2020, 163, 58-71.	1.6	28

#	ARTICLE	IF	CITATIONS
19	Hedge ratio estimation and hedging effectiveness: the case of the S&P 500 stock index futures contract. <i>International Journal of Risk Assessment and Management</i> , 2008, 9, 121.	0.2	27
20	Asset Markets Contagion During the Global Financial Crisis. <i>Multinational Finance Journal</i> , 2013, 17, 49-76.	0.5	27
21	Are there any other safe haven assets? Evidence for "exotic" and alternative assets. <i>International Review of Economics and Finance</i> , 2020, 69, 614-628.	2.2	26
22	Initial performance of Greek IPOs, underwriter's reputation and oversubscription. <i>Managerial Finance</i> , 2007, 33, 332-343.	0.7	24
23	ECB's unconventional monetary policy and cross-financial-market correlation dynamics. <i>North American Journal of Economics and Finance</i> , 2019, 50, 101045.	1.8	22
24	The inflation hedging capacity of Islamic and conventional equities. <i>Journal of Economic Studies</i> , 2020, 47, 1377-1399.	1.0	22
25	Entrepreneurship, small and medium size business markets and European economic integration. <i>Journal of Policy Modeling</i> , 2005, 27, 363-374.	1.7	21
26	On emerging stock market contagion: The Baltic region. <i>Research in International Business and Finance</i> , 2016, 36, 312-321.	3.1	21
27	The capital structure dynamics of European listed SMEs. <i>Journal of Small Business and Entrepreneurship</i> , 2020, 32, 567-584.	3.0	18
28	Impact of mergers and acquisitions on stock returns of tramp shipping firms. <i>International Journal of Financial Services Management</i> , 2007, 2, 327.	0.1	17
29	Contagion effects of the global financial crisis in us and European real economy sectors. <i>Panoeconomicus</i> , 2014, 61, 275-288.	0.3	17
30	The PIIGS stock markets before and after the 2008 financial crisis: a dynamic cointegration and causality analysis. <i>International Journal of Banking, Accounting and Finance</i> , 2012, 4, 232.	0.1	15
31	The London 2012 Olympic Games announcement and its effect on the London Stock Exchange. <i>Journal of Economic Studies</i> , 2013, 40, 203-221.	1.0	13
32	U.S. unconventional monetary policy and risk tolerance in major currency markets. <i>European Journal of Finance</i> , 2021, 27, 994-1008.	1.7	12
33	From dotcom to Covid-19: A convergence analysis of Islamic investments. <i>Journal of International Financial Markets, Institutions and Money</i> , 2021, 75, 101423.	2.1	12
34	Financial Market Dynamics in an Enlarged European Union. <i>Journal of Economic Integration</i> , 2009, 24, 197-221.	0.5	11
35	Deconstruction of the Green Bubble during COVID-19 International Evidence. <i>Sustainability</i> , 2022, 14, 3466.	1.6	11
36	The Day of the Week Effect Patterns on Stock Market Return and Volatility: Evidence for the Athens Stock Exchange. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	10

#	ARTICLE	IF	CITATIONS
37	Diagnosis and Prediction of IIGPSâ€™ Countries Bubble Crashes during BREXIT. Mathematics, 2021, 9, 1003.	1.1	10
38	How well the log periodic power law works in an emerging stock market?. Applied Economics Letters, 2021, 28, 1174-1180.	1.0	9
39	Testing for asymmetric financial contagion: New evidence from the Asian crisis. Journal of Economic Asymmetries, 2013, 10, 129-137.	1.6	8
40	Financial Crises and Contagion: Evidence for BRIC Stock Markets. SSRN Electronic Journal, 0, , .	0.4	6
41	EVALUATING CURRENCY CRISES: A MULTIVARIATE MARKOV REGIME SWITCHING APPROACH*. Manchester School, 2013, 81, 33-57.	0.4	6
42	To EMU or not to EMU: Can TFP â€™provokeâ€™ the capital structure puzzle of SMEs?. International Journal of Finance and Economics, 2021, 26, 2595-2611.	1.9	6
43	Maturity effect on stock index futures in an emerging market. Applied Economics Letters, 2011, 18, 1029-1033.	1.0	4
44	Brexit referendum and European stock markets: a sector analysis. Managerial Finance, 2020, 46, 913-933.	0.7	4
45	Modelling the dynamics of unconventional monetary policiesâ€™ impact on professionalsâ€™ forecasts. Journal of International Financial Markets, Institutions and Money, 2020, 64, 101170.	2.1	4
46	Evaluating survey-based forecasts of interest rates and macroeconomic variables. Journal of Economic Studies, 2021, ahead-of-print, .	1.0	4
47	Global Crises and Contagion: Does the Capitalization Size Matter?. Applied Economics Quarterly, 2018, 64, 39-57.	0.1	4
48	ECBâ€™s unconventional monetary policy and bank lending supply and performance in the euro area. Journal of Economics and Finance, 2021, 45, 211-224.	0.8	3
49	Halloween effect and active fund management. Quarterly Review of Economics and Finance, 2021, 80, 534-544.	1.5	3
50	The Small Business Capital Market Behavior in Athens Stock Exchange. Small Business Economics, 2006, 27, 409-417.	4.4	2
51	On high frequency dynamics between information asymmetry and volatility for securities. Journal of Economic Asymmetries, 2016, 13, 21-34.	1.6	2
52	ECB's unconventional monetary policies and the European bank stock returns. International Journal of Financial Engineering and Risk Management, 2019, 3, 180.	0.2	2
53	On the predictive power of CAPE or Shillerâ€™s PE ratio: the case of the Greek stock market. Operational Research, 0, , 1.	1.3	2
54	Financing Tourist Development through Stock Capital: Evidence from the Greek Hotel Sector. Tourism Economics, 2006, 12, 87-100.	2.6	1

#	ARTICLE	IF	CITATIONS
55	Is political risk a driver of listed SMEs leverage?. Applied Economics Letters, 2021, 28, 1382-1385.	1.0	1
56	The expected impact of IFRS 9 on the Greek banking system's financial performance: theoretical considerations and insights. SSRN Electronic Journal, 0, , .	0.4	1
57	Do confidence indicators lead Greek economic activity?. , 0, , .		1
58	Long run and short run test for market efficiency: Evidence for the British Pound, the German Mark and the Japanese Yen. Operational Research, 2006, 6, 163-182.	1.3	0
59	The Corporate Governance Framework & its Application to Privatizations of Public Enterprises. AIP Conference Proceedings, 2007, , .	0.3	0
60	Overreaction Hypothesis in Emerging Balkan Stock Markets. Chapman & Hall/CRC Finance Series, 2009, , 185-201.	0.0	0
61	On Financial Contagion Through ETFs. Advances in Finance, Accounting, and Economics, 2020, , 82-101.	0.3	0