Dimitrios Kenourgios

List of Publications by Year
in descending order

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	Deconstruction of the Green Bubble during COVID-19 International Evidence. Sustainability, 2022, 14, 3466.	1.6	11
2	U.S. unconventional monetary policy and risk tolerance in major currency markets. European Journal of Finance, 2021, 27, 994-1008.	1.7	12
3	To EMU or not to EMU: Can TFP â€œprovokeâ€•the capital structure puzzle of SMEs?. International Journal of Finance and Economics, 2021, 26, 2595-2611.	1.9	6
4	Flight-to-quality between global stock and bond markets in the COVID era. Finance Research Letters, 2021, 38, 101852.	3.4	65
5	How well the log periodic power law works in an emerging stock market?. Applied Economics Letters, 2021, 28, 1174-1180.	1.0	9
6	Is political risk a driver of listed SMEs leverage?. Applied Economics Letters, 2021, 28, 1382-1385.	1.0	1
7	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
8	Diagnosis and Prediction of IIGPSâ€™ Countries Bubble Crashes during BREXIT. Mathematics, 2021, 9, 1003.	1.1	10
9	Halloween effect and active fund management. Quarterly Review of Economics and Finance, 2021, 80, 534-544.	1.5	3
10	From dotcom to Covid-19: A convergence analysis of Islamic investments. Journal of International Financial Markets, Institutions and Money, 2021, 75, 101423.	2.1	12
11	Evaluating survey-based forecasts of interest rates and macroeconomic variables. Journal of Economic Studies, 2021, ahead-of-print, .	1.0	4
12	The capital structure dynamics of European listed SMEs. Journal of Small Business and Entrepreneurship, 2020, 32, 567-584.	3.0	18
13	Brexit referendum and European stock markets: a sector analysis. Managerial Finance, 2020, 46, 913-933.	0.7	4
14	The inflation hedging capacity of Islamic and conventional equities. Journal of Economic Studies, 2020, 47, 1377-1399.	1.0	22
15	On the effect of credit rating announcements on sovereign bonds: International evidence. International Economics, 2020, 163, 58-71.	1.6	28
16	Machine learning as an early warning system to predict financial crisis. International Review of Financial Analysis, 2020, 71, 101507.	3.1	70
17	Are there any other safe haven assets? Evidence for â€œexoticâ€•and alternative assets. International Review of Economics and Finance, 2020, 69, 614-628.	2.2	26
18	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

#	Article	IF	Citations
19	The static and dynamic connectedness of environmental, social, and governance investments: International evidence. Economic Modelling, 2020, 93, 112-124.	1.8	115
20	On Financial Contagion Through ETFs. Advances in Finance, Accounting, and Economics, 2020, , 82-101.	0.3	0
21	Hedging U.S. metals & mining Industry's credit risk with industrial and precious metals. Resources Policy, 2019, 63, 101472.	4.2	35
22	ECBâ€™s unconventional monetary policy and cross-financial-market correlation dynamics. North American Journal of Economics and Finance, 2019, 50, 101045.	1.8	22
23	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
24	Terrorist incidents and tourism demand: Evidence from Greece. Tourism Management Perspectives, 2018, 25, 23-28.	3.2	80
25	Global Crises and Contagion: Does the Capitalization Size Matter?. Applied Economics Quarterly, 2018, 64, 39-57.	0.1	4
26	Financial crises, exchange rate linkages and uncovered interest parity: Evidence from G7 markets. Economic Modelling, 2017, 66, 112-120.	1.8	38
27	Islamic financial markets and global crises: Contagion or decoupling?. Economic Modelling, 2016, 57, 36-46.	1.8	115
28	On high frequency dynamics between information asymmetry and volatility for securities. Journal of Economic Asymmetries, 2016, 13, 21-34.	1.6	2
29	On emerging stock market contagion: The Baltic region. Research in International Business and Finance, 2016, 36, 312-321.	3.1	21
30	On quantitative easing and high frequency exchange rate dynamics. Research in International Business and Finance, 2015, 34, 110-125.	3.1	43
31	Intraday exchange rate volatility transmissions across QE announcements. Finance Research Letters, 2015, 14, 128-134.	3.4	34
32	Contagion of the Global Financial Crisis and the real economy: A regional analysis. Economic Modelling, 2015, 44, 283-293.	1.8	123
33	On financial contagion and implied market volatility. International Review of Financial Analysis, 2014, 34, 21-30.	3.1	100
34	Contagion effects of the global financial crisis in us and European real economy sectors. Panoeconomicus, 2014, 61, 275-288.	0.3	17
35	EVALUATING CURRENCY CRISES: A MULTIVARIATE MARKOV REGIME SWITCHING APPROACH*. Manchester School, 2013, 81, 33-57.	0.4	6
36	Financial crises and dynamic linkages among international currencies. Journal of International Financial Markets, Institutions and Money, 2013, 26, 319-332.	2.1	63

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37	Testing for asymmetric financial contagion: New evidence from the Asian crisis. Journal of Economic Asymmetries, 2013, 10, 129-137.	1.6	8
38	Global financial crisis and emerging stock market contagion: A multivariate FIAPARCHâ€"DCC approach. International Review of Financial Analysis, 2013, 30, 46-56.	3.1	271
39	The London 2012 Olympic Games announcement and its effect on the London Stock Exchange. Journal of Economic Studies, 2013, 40, 203-221.	1.0	13
40	Asset Markets Contagion During the Global Financial Crisis. Multinational Finance Journal, 2013, 17, 49-76.	0.5	27
41	The PIIGS stock markets before and after the 2008 financial crisis: a dynamic cointegration and causality analysis. International Journal of Banking, Accounting and Finance, 2012, 4, 232.	0.1	15
42	Emerging markets and financial crises: Regional, global or isolated shocks?. Journal of Multinational Financial Management, 2012, 22, 24-38.	1.0	107
43	Maturity effect on stock index futures in an emerging market. Applied Economics Letters, 2011, 18, 1029-1033.	1.0	4
44	Financial crises and stock market contagion in a multivariate time-varying asymmetric framework. Journal of International Financial Markets, Institutions and Money, 2011, 21, 92-106.	2.1	321
45	Equity market integration in emerging Balkan markets. Research in International Business and Finance, 2011, 25, 296-307.	3.1	91
46	Financial Market Dynamics in an Enlarged European Union. Journal of Economic Integration, 2009, 24, 197-221.	0.5	11
47	Overreaction Hypothesis in Emerging Balkan Stock Markets. Chapman & Hall/CRC Finance Series, 2009, , 185-201.	0.0	0
48	Athensâ€™ Olympic Games 2004 impact on sponsorsâ€™ stock returns. Applied Financial Economics, 2008, 18, 1569-1580.	0.5	28
49	Hedge ratio estimation and hedging effectiveness: the case of the S&P 500 stock index futures contract. International Journal of Risk Assessment and Management, 2008, 9, 121.	0.2	27
50	Initial performance of Greek IPOs, underwriter's reputation and oversubscription. Managerial Finance, 2007, 33, 332-343.	0.7	24
51	Impact of mergers and acquisitions on stock returns of tramp shipping firms. International Journal of Financial Services Management, 2007, 2, 327.	0.1	17
52	The Corporate Governance Framework & its Application to Privatizations of Public Enterprises. AIP Conference Proceedings, 2007, , .	0.3	0
53	Financing Tourist Development through Stock Capital: Evidence from the Greek Hotel Sector. Tourism Economics, 2006, 12, 87-100.	2.6	1
54	The Small Business Capital Market Behavior in Athens Stock Exchange. Small Business Economics, 2006, 27, 409-417.	4.4	2

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55	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
56	Entrepreneurship, small and medium size business markets and European economic integration. Journal of Policy Modeling, 2005, 27, 363-374.	1.7	21
57	The Day of the Week Effect Patterns on Stock Market Return and Volatility: Evidence for the Athens Stock Exchange. SSRN Electronic Journal, 2005, , .	0.4	10
58	Financial Crises and Contagion: Evidence for BRIC Stock Markets. SSRN Electronic Journal, 0, , .	0.4	6
59	The expected impact of IFRS 9 on the Greek banking systemâ€™s financial performance: theoretical considerations and insights. SSRN Electronic Journal, 0, , .	0.4	1
60	Do confidence indicators lead Greek economic activity?. , 0, , .		1
61	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