Fotis Papailias

List of Publications by Year
in descending order

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22 papers	181 citations	1478458 6 h-index	1199563 12 g-index
23 all docs	23 docs citations	23 times ranked	133 citing authors

#	Article	IF	Citations
1	Time series reversal in trendâ€following strategies. European Financial Management, 2023, 29, 76-108.	2.9	5
2	US and EA yield curve persistence during the COVID-19 pandemic. Finance Research Letters, 2022, 44, 102087.	6.7	0
3	Investigating the predictive ability of ONS big dataâ€based indicators. Journal of Forecasting, 2022, 41, 252-258.	2.8	2
4	Direction-of-change forecasting in commodity futures markets. International Review of Financial Analysis, 2021, 74, 101677.	6.6	0
5	Return signal momentum. Journal of Banking and Finance, 2021, 124, 106063.	2.9	8
6	Corrigendum to â€œA Generalised Fractional Differencing Bootstrap for Long Memory Processesâ€• Journal of Time Series Analysis 40: 467â€492 (2019) <scp>DOI</scp>: 10.1111/jtsa.12460. Journal of Time Series Analysis, 2021, 42, 492-492.	1.2	0
7	A Generalised Fractional Differencing Bootstrap for Long Memory Processes. Journal of Time Series Analysis, 2019, 40, 467-492.	1.2	6
8	Inference for impulse response coefficients from multivariate fractionally integrated processes. Econometric Reviews, 2017, 36, 60-84.	1.1	4
9	The Baltic Dry Index: cyclicalities, forecasting and hedging strategies. Empirical Economics, 2017, 52, 255-282.	3.0	39
10	EXSSA: SSA-based reconstruction of time series via exponential smoothing of covariance eigenvalues. International Journal of Forecasting, 2017, 33, 214-229.	6.5	12
11	Forecasting inflation and GDP growth using heuristic optimisation of information criteria and variable reduction methods. Computational Statistics and Data Analysis, 2016, 100, 369-382.	1.2	23
12	An improved moving average technical trading rule. Physica A: Statistical Mechanics and Its Applications, 2015, 428, 458-469.	2.6	21
13	Covariance averaging for improved estimation and portfolio allocation. Financial Markets and Portfolio Management, 2015, 29, 31-59.	2.0	0
14	Forecasting long memory series subject to structural change: A two-stage approach. International Journal of Forecasting, 2015, 31, 1056-1066.	6.5	6
15	â€œOut of Syncâ€• The Breakdown of Economic Sentiment Cycles in the <scp>EU</scp>. Review of International Economics, 2014, 22, 131-150.	1.3	5
16	Bandwidth selection by cross-validation for forecasting long memory financial time series. Journal of Empirical Finance, 2014, 29, 129-143.	1.8	11
17	Modified information criteria and selection of long memory time series models. Computational Statistics and Data Analysis, 2014, 76, 116-131.	1.2	9
18	MOMENTUM TRADING IN NEW YORK STOCK EXCHANGE (NYSE) ENERGY STOCKS. International Journal of Energy and Statistics, 2013, 01, 243-256.	0.5	4

#	Article	IF	Citations
19	TRADING ENERGY ETFs WITH AN IMPROVED MOVING AVERAGE STRATEGY. International Journal of Energy and Statistics, 2013, 01, 31-43.	0.5	6
20	Big Data Econometrics: Now Casting and Early Estimates. SSRN Electronic Journal, 0, , .	0.4	2
21	Block Bootstrap and Long Memory. SSRN Electronic Journal, 0, , .	0.4	10
22	Empirical examples of using Big Internet Data for Macroeconomic Nowcasting. , 0, , .		0