

Elyas Elyasiani

List of Publications by Year in descending order

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55
papers

2,747
citations

279778

23
h-index

206102

48
g-index

55
all docs

55
docs citations

55
times ranked

1416
citing authors

#	ARTICLE	IF	CITATIONS
1	The power of deterministic option-implied trees in pricing European options. Applied Economics, 2022, 54, 2596-2609.	2.2	1
2	Determinants of corporate cash holdings: An application of a robust variable selection technique. International Review of Economics and Finance, 2022, 80, 967-993.	4.5	2
3	The skewness index: uncovering the relationship with volatility and market returns. Applied Economics, 2021, 53, 3619-3635.	2.2	16
4	The association between financial market volatility and banking market structure. Quarterly Review of Economics and Finance, 2021, 82, 335-349.	2.7	2
5	Moment risk premia and the cross-section of stock returns in the European stock market. Journal of Banking and Finance, 2020, 111, 105732.	2.9	17
6	The use of option prices to assess the skewness risk premium. Applied Economics, 2020, 52, 6057-6074.	2.2	5
7	Banks' equity performance and the term structure of interest rates. Financial Markets, Institutions and Instruments, 2020, 29, 43-64.	0.7	1
8	Relative performance and systemic risk contributions of small and large banks during the financial crisis. Quarterly Review of Economics and Finance, 2019, 74, 220-241.	2.7	17
9	Determinants of dividend payout and dividend propensity in an emerging market, Iran: an application of the LASSO. Applied Economics, 2019, 51, 4576-4596.	2.2	10
10	Federal Home Loan Bank Advances and Bank and Thrift Holding Company Risk: Evidence from the Stock Market. Real Estate Economics, 2019, 47, 1013-1054.	1.7	0
11	CEO entrenchment and loan syndication. Quarterly Review of Economics and Finance, 2018, 67, 334-346.	2.7	3
12	Derivatives-hedging, risk allocation and the cost of debt: Evidence from bank holding companies. Quarterly Review of Economics and Finance, 2017, 65, 114-127.	2.7	13
13	INSTITUTIONAL OWNERSHIP AND EARNING MANAGEMENT BY BANK HOLDING COMPANIES. Journal of Financial Research, 2017, 40, 147-178.	1.2	19
14	Hedge fund return, volatility asymmetry, and systemic effects: A higher-moment factor-EGARCH model. Journal of Financial Stability, 2017, 28, 49-65.	5.2	9
15	Cost of debt and federal home loan bank funding at U.S. bank and thrift holding companies. Applied Economics, 2016, 48, 4878-4893.	2.2	0
16	CEO entrenchment and corporate liquidity management. Journal of Banking and Finance, 2015, 54, 115-128.	2.9	47
17	Return and Volatility Spillover among Banks and Insurers: Evidence from Pre-Crisis and Crisis Periods. Journal of Financial Services Research, 2015, 48, 21-52.	1.5	20
18	Do insurance activities enhance the performance of financial services holding companies?. Applied Economics, 2015, 47, 3559-3576.	2.2	3

#	ARTICLE	IF	CITATIONS
19	Bank holding company performance, risk, and "busy" board of directors. <i>Journal of Banking and Finance</i> , 2015, 60, 239-251.	2.9	116
20	Real estate investment by Bank Holding Companies and their risk and return: nonparametric and GARCH procedures. <i>Applied Financial Economics</i> , 2014, 24, 907-926.	0.5	4
21	Large capital infusions, investor reactions, and the return and risk-performance of financial institutions over the business cycle. <i>Journal of Financial Stability</i> , 2014, 11, 62-81.	5.2	30
22	Bank stability and managerial compensation. <i>Journal of Banking and Finance</i> , 2013, 37, 799-813.	2.9	105
23	Institutional Ownership, Diversification, and Riskiness of Bank Holding Companies. <i>Financial Review</i> , 2013, 48, 385-415.	1.8	27
24	Sectoral stock return sensitivity to oil price changes: a double-threshold FIGARCH model. <i>Quantitative Finance</i> , 2013, 13, 593-612.	1.7	15
25	Bank holding company diversification and production efficiency. <i>Applied Financial Economics</i> , 2012, 22, 1409-1428.	0.5	67
26	Foreign-owned insurer performance in the US property-liability markets. <i>Applied Economics</i> , 2011, 43, 291-306.	2.2	19
27	Institutional Ownership Stability and Risk Taking: Evidence from the Life-Health Insurance Industry. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	4
28	<scp>Institutional Ownership Stability and Risk Taking: Evidence From the Life"Health Insurance Industry</scp>. <i>Journal of Risk and Insurance</i> , 2011, 78, 609-641.	1.6	33
29	Oil price shocks and industry stock returns. <i>Energy Economics</i> , 2011, 33, 966-974.	12.1	266
30	Performance persistence of closed-end funds. <i>Review of Quantitative Finance and Accounting</i> , 2011, 37, 381-408.	1.6	13
31	Real-Estate Risk Effects on Financial Institutions"™ Stock Return Distribution: a Bivariate GARCH Analysis. <i>Journal of Real Estate Finance and Economics</i> , 2010, 40, 89-107.	1.5	13
32	Distribution of institutional ownership and corporate firm performance. <i>Journal of Banking and Finance</i> , 2010, 34, 606-620.	2.9	229
33	Institutional ownership stability and the cost of debt. <i>Journal of Financial Markets</i> , 2010, 13, 475-500.	1.3	144
34	Geographic Diversification, Bank Holding Company Value, and Risk. <i>Journal of Money, Credit and Banking</i> , 2008, 40, 1217-1238.	1.6	201
35	<scp>Market Risk, Interest Rate Risk, and Interdependencies in Insurer Stock Returns: A System"GARCH Model</scp>. <i>Journal of Risk and Insurance</i> , 2008, 75, 873-891.	1.6	35
36	Institutional ownership stability and BHC performance. <i>Journal of Banking and Finance</i> , 2008, 32, 1767-1781.	2.9	106

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37	International interdependence of an emerging market: the case of Iran. <i>Applied Economics</i> , 2008, 40, 395-412.	2.2	12
38	Convergence and risk-return linkages across financial service firms. <i>Journal of Banking and Finance</i> , 2007, 31, 1167-1190.	2.9	60
39	Diversification and the cost of debt of bank holding companies. <i>Journal of Banking and Finance</i> , 2007, 31, 2453-2473.	2.9	120
40	Interest Rate Risk and Equity Values of Life Insurance Companies: A GARCH-M Model. <i>Journal of Risk and Insurance</i> , 2007, 74, 401-423.	1.6	52
41	The Association Between Market and Exchange Rate Risks and Accounting Variables: A GARCH Model of the Japanese Banking Institutions. <i>Review of Quantitative Finance and Accounting</i> , 2005, 25, 183-206.	1.6	14
42	Relationship lending: a survey of the literature. <i>Journal of Economics and Business</i> , 2004, 56, 315-315.	2.7	22
43	Bank stock return sensitivities to the long-term and short-term interest rates: a multivariate GARCH approach. <i>Managerial Finance</i> , 2004, 30, 32-55.	1.2	26
44	International Spillover of Risk and Return among Major Banking Institutions: A Bivariate GARCH Model. <i>Journal of Accounting, Auditing & Finance</i> , 2003, 18, 303-330.	1.8	42
45	A comparative multiproduct cost study of foreign-owned and domestic-owned US banks. <i>Applied Financial Economics</i> , 2002, 12, 271-284.	0.5	15
46	The Determinants of Debt Maturity at Issuance: A System-Based Model. <i>Review of Quantitative Finance and Accounting</i> , 2002, 19, 351-377.	1.6	17
47	Interdependence and dynamic linkages between stock markets of Sri Lanka and its trading partners. <i>Journal of Multinational Financial Management</i> , 1998, 8, 89-101.	2.3	58
48	Sensitivity of the bank stock returns distribution to changes in the level and volatility of interest rate: A GARCH-M model. <i>Journal of Banking and Finance</i> , 1998, 22, 535-563.	2.9	191
49	Derivative Exposure and the Interest Rate and Exchange Rate Risks of U.S. Banks. <i>SSRN Electronic Journal</i> , 1997, , .	0.4	41
50	Derivative Exposure and the Interest Rate and Exchange Rate Risks of U.S. Banks. <i>Journal of Financial Services Research</i> , 1997, 12, 267-286.	1.5	72
51	An empirical test of association between production and financial performance: the case of the commercial banking industry. <i>Applied Financial Economics</i> , 1994, 4, 55-60.	0.5	40
52	The sensitivity of bank stock returns to market, interest and exchange rate risks. <i>Journal of Banking and Finance</i> , 1992, 16, 983-1004.	2.9	182
53	A nonparametric approach to measurement of efficiency and technological change: The case of large U.S. commercial banks. <i>Journal of Financial Services Research</i> , 1990, 4, 157-168.	1.5	136
54	The performance of foreign owned, minority owned, and holding company owned banks in the U.S.. <i>Journal of Banking and Finance</i> , 1988, 12, 293-313.	2.9	34

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55	Cross-Industry Product Diversification and Contagion in Risk and Return: The Case of Bank-Insurance Takeovers. SSRN Electronic Journal, 0, , .	0.4	1