

Adamantios Ntakaris

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/932912/publications.pdf>

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3
papers

114
citations

2258059

3
h-index

2550090

3
g-index

3
all docs

3
docs citations

3
times ranked

89
citing authors

#	ARTICLE	IF	CITATIONS
1	Benchmark dataset for mid-price forecasting of limit order book data with machine learning methods. Journal of Forecasting, 2018, 37, 852-866.	2.8	75
2	Feature Engineering for Mid-Price Prediction With Deep Learning. IEEE Access, 2019, 7, 82390-82412.	4.2	33
3	Mid-price prediction based on machine learning methods with technical and quantitative indicators. PLoS ONE, 2020, 15, e0234107.	2.5	6