Samit Paul

List of Publications by Year
in descending order

17 papers	195 citations	1307594 7 h-index	1199594 12 g-index
17 all docs	17 docs citations	17 times ranked	123 citing authors

#	Article	IF	Citations
1	Whatâ€™s hidden behind bulk deals? A study on Indian stock market. Managerial Finance, 2022, 48, 557-576.	1.2	0
2	White knight in dark days? Supply chain finance firms, blockchain, and the COVID-19 pandemic. Information and Management, 2022, 59, 103661.	6.5	23
3	Game of names: Blockchain premium in corporate names. Managerial and Decision Economics, 2021, 42, 1059-1078.	2.5	6
4	Forecasting gains by using extreme value theory with realised GARCH filter. IIMB Management Review, 2021, 33, 64-70.	1.4	2
5	Financing models for an online seller with performance risk in an E-commerce marketplace. Transportation Research, Part E: Logistics and Transportation Review, 2021, 155, 102468.	7.4	15
6	Time Varying Efficiency in Indian Sectors: An Event Study on Demonetization. Journal of Quantitative Economics, 2020, 18, 103-127.	0.7	0
7	REVIEW OF LITERATURE ON WORKING CAPITAL MANAGEMENT AND FUTURE RESEARCH AGENDA. Journal of Economic Surveys, 2019, 33, 827-861.	6.6	43
8	Intraday portfolio risk management using VaR and CVaR:A CGARCH-EVT-Copula approach. International Journal of Forecasting, 2019, 35, 699-709.	6.5	32
9	Measuring impact of working capital efficiency on financial performance of a firm. Journal of Indian Business Research, 2019, 11, 75-94.	2.1	16
10	An Analytical Modelling Approach for Assessing the Impact of Competition on a Homogenous Product Firmâ€™s Investment Decision in Innovation. Global Business Review, 2018, 19, S39-S53.	3.1	3
11	Quantile forecasts using the Realized GARCH-EVT approach. Studies in Economics and Finance, 2018, 35, 481-504.	2.1	3
12	Improved VaR forecasts using extreme value theory with the Realized GARCH model. Studies in Economics and Finance, 2017, 34, 238-259.	2.1	9
13	Intraday risk management in International stock markets: A conditional EVT approach. International Review of Financial Analysis, 2016, 44, 34-55.	6.6	17
14	Testing the skill of mutual fund managers: evidence from India. Managerial Finance, 2015, 41, 806-824.	1.2	3
15	Does Liquidity Determine Capital Structure? Evidence from India. Global Business Review, 2015, 16, 84-95.	3.1	19
16	Idiosyncrasies of Intraday Risk in Emerging and Developed Markets: Efficacy of the MCS-GARCH Model and Extreme Value Theory. Global Business Review, 0, , 097215092092735.	3.1	4
17	Finance Education in Business Schools During COVID-19 Pandemic: A Viewpoint. Management and Labour Studies, 0, , 0258042X2210747.	1.6	0