Vassilios G Papavassiliou

List of Publications by Year
in descending order

20 papers	292 citations	1307594 7 h-index	996975 15 g-index
20 all docs	20 docs citations	20 times ranked	228 citing authors

#	Article	IF	Citations
1	The CO 2 â€“growth nexus revisited: A nonparametric analysis for the G7 economies over nearly two centuries. Energy Economics, 2017, 65, 183-193.	12.1	116
2	Calendar effects in Bitcoin returns and volatility. Finance Research Letters, 2021, 38, 101420.	6.7	38
3	Simulating financial contagion dynamics in random interbank networks. Journal of Economic Behavior and Organization, 2019, 158, 500-525.	2.0	28
4	Sovereign bond return prediction with realized higher moments. Journal of International Financial Markets, Institutions and Money, 2019, 62, 53-73.	4.2	27
5	A new method for estimating liquidity risk: Insights from a liquidity-adjusted CAPM framework. Journal of International Financial Markets, Institutions and Money, 2013, 24, 184-197.	4.2	19
6	On the term structure of liquidity in the European sovereign bond market. Journal of Banking and Finance, 2020, 114, 105777.	2.9	13
7	Is There an Extended Education-Based Environmental Kuznets Curve? An Analysis of U.S. States. Environmental and Resource Economics, 2021, 80, 795-819.	3.2	11
8	Information shares and market quality before and during the European sovereign debt crisis. Journal of International Financial Markets, Institutions and Money, 2021, 72, 101334.	4.2	8
9	Commonality in returns, order flows, and liquidity in the Greek stock market. European Journal of Finance, 2011, 17, 577-587.	3.1	7
10	Cross-asset contagion in times of stress. Journal of Economics and Business, 2014, 76, 133-139.	2.7	6
11	Measuring and Analyzing Liquidity and Volatility Dynamics in the Euro-Area Government Bond Market. , 2019, , 361-400.		4
12	ALLOWING FOR JUMP MEASUREMENTS IN VOLATILITY: A HIGHâ€FREQUENCY FINANCIAL DATA ANALYSIS OF INDIVIDUAL STOCKS. Bulletin of Economic Research, 2016, 68, 124-132.	1.1	3
13	A high-frequency analysis of return and volatility spillovers in the European sovereign bond market. European Journal of Finance, 0, , 1-26.	3.1	3
14	The Efficiency of the Realized Range Measure of Daily Volatility: Evidence from Greece. Economic Notes, 2012, 41, 173-182.	0.4	2
15	Equity market integration: the new emerging economy of Montenegro. Review of Accounting and Finance, 2014, 13, 291-306.	4.3	2
16	Are we moving towards decarbonisation of the global economy? Lessons from the distant past to the present. International Journal of Finance and Economics, 2023, 28, 2620-2634.	3.5	2
17	Price discovery and the effects of fragmentation on market quality: evidence from Cypriot cross-listed stocks. Applied Economics, 2015, 47, 3382-3394.	2.2	1
18	On the Term Structure of Liquidity in the European Sovereign Bond Market. SSRN Electronic Journal, 0, , .	0.4	1

#	Article	IF	Citations
19	A Comment on 'Cross-Border Merger, Vertical Structure, and Spatial Competition'. SSRN Electronic Journal, 0, , .	0.4	1
20	Addendum to Eleftheriou and Michelacakis (2016). Economics Letters, 2016, 148, 53-54.	1.9	0