Vasiliki D Skintzi

List of Publications by Year
in descending order

11	277	1307594 7	1281871 11
papers	citations	h-index	g-index

12	12	12	198
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Implied correlation index: A new measure of diversification. Journal of Futures Markets, 2005, 25, 171-197.	1.8	87
2	Volatility spillovers and dynamic correlation in European bond markets. Journal of International Financial Markets, Institutions and Money, 2006, 16, 23-40.	4.2	81
3	Determinants of stock-bond market comovement in the Eurozone under model uncertainty. International Review of Financial Analysis, 2019, 61, 20-28.	6.6	29
4	Illiquidity, return and risk in G7 stock markets: Interdependencies and spillovers. International Review of Financial Analysis, 2014, 35, 118-127.	6.6	22
5	Realized hedge ratio: Predictability and hedging performance. International Review of Financial Analysis, 2016, 45, 121-133.	6.6	15
6	High- and Low-Frequency Correlations in European Government Bond Spreads and Their Macroeconomic Drivers. Journal of Financial Econometrics, 2016, 15, 62-105.	1.5	14
7	The Effect of Misestimating Correlation on Value at Risk. Journal of Alternative Investments, 2005, 7, 66-82.	0.5	9
8	Predictive ability and economic gains from volatility forecast combinations. Journal of Forecasting, 2020, 39, 200-219.	2.8	8
9	Evaluation of correlation forecasting models for risk management. Journal of Forecasting, 2007, 26, 497-526.	2.8	4
10	On the predictability of model-free implied correlation. International Journal of Forecasting, 2016, 32, 527-547.	6.5	4
11	Statistical and economic performance of combination methods for forecasting crude oil price volatility. Applied Economics, 2022, 54, 3031-3054.	2.2	4