Antonios K Alexandridis

List of Publications by Year
in descending order

		1040056	940533
22 papers	625 citations	9 h-index	16 g-index
36 all docs	36 docs citations	36 times ranked	581 citing authors

#	Article	IF	Citations
1	Wavelet neural networks: A practical guide. Neural Networks, 2013, 42, 1-27.	5.9	216
2	An extensive evaluation of seven machine learning methods for rainfall prediction in weather derivatives. Expert Systems With Applications, 2017, 85, 169-181.	7.6	132
3	Modelling the Temperature Time‐dependent Speed of Mean Reversion in the Context of Weather Derivatives Pricing. Applied Mathematical Finance, 2008, 15, 355-386.	1.2	62
4	Weather derivatives pricing: Modeling the seasonal residual variance of an Ornstein–Uhlenbeck temperature process with neural networks. Neurocomputing, 2009, 73, 37-48.	5.9	41
5	Wind Derivatives: Modeling and Pricing. Computational Economics, 2013, 41, 299-326.	2.6	27
6	A comparison of wavelet networks and genetic programming in the context of temperature derivatives. International Journal of Forecasting, 2017, 33, 21-47.	6.5	21
7	Modeling and forecasting cumulative average temperature and heating degree day indices for weather derivative pricing. Neural Computing and Applications, 2011, 20, 787-801.	5.6	16
8	Wavelet neural network methodology for ground resistance forecasting. Electric Power Systems Research, 2016, 140, 288-295.	3.6	12
9	Predicting Rainfall in the Context of Rainfall Derivatives Using Genetic Programming. , 2015, , .		11
10	Global financial crisis and multiscale systematic risk: Evidence from selected European stock markets. International Journal of Finance and Economics, 2020, 25, 518-546.	3.5	11
11	Stochastic model genetic programming: Deriving pricing equations for rainfall weather derivatives. Swarm and Evolutionary Computation, 2019, 46, 184-200.	8.1	10
12	Hedging performance of multiscale hedge ratios. Journal of Futures Markets, 2019, 39, 1613-1632.	1.8	9
13	Real Estate valuation and forecasting in non-homogeneous markets: A case study in Greece during the financial crisis. Journal of the Operational Research Society, 2019, 70, 1769-1783.	3.4	8
14	Model Identification in Wavelet Neural Networks Framework. IFIP Advances in Information and Communication Technology, 2009, , 267-276.	0.7	4
15	Extracting pricing densities for weather derivatives using the maximum entropy method. Journal of the Operational Research Society, 2021, 72, 2412-2428.	3.4	3
16	Modeling and Forecasting CAT and HDD Indices for Weather Derivative Pricing. Communications in Computer and Information Science, 2009, , 210-222.	0.5	3
17	Wavelet Neural Network for ground resistance estimation. , 2014, , .		2
18	Testing and comparing conditional risk‐return relationship with a new approach in the cross‐sectional framework. International Journal of Finance and Economics, 2021, 26, 218-240.	3.5	2

#	Article	IF	Citations
19	Wavelet Neural Networks: A Practical Guide. SSRN Electronic Journal, 2011, , .	0.4	1
20	The Effects of Herding on Betas and Idiosyncratic Risk. Journal of Behavioral Finance, 0, , 1-16.	1.7	1
21	A Statistical Analysis of the European Temperature in the Context of Weather Derivative Pricing. SSRN Electronic Journal, 0, , .	0.4	0
22	Temperature Forecasting in the Concept of Weather Derivatives: A Comparison between Wavelet Networks and Genetic Programming. Communications in Computer and Information Science, 2013, , 12-21.	0.5	0