andreas Karatahnasopoulos

List of Publications by Year
in descending order

41 papers	626 citations	687363 13 h-index	642732 23 g-index
41 all docs	41 docs citations	41 times ranked	451 citing authors

#	Article	IF	Citations
1	Neural networks in financial trading. Annals of Operations Research, 2021, 297, 293-308.	4.1	17
2	The alpha momentum effect in commodity markets. Energy Economics, 2021, 93, 104421.	12.1	5
3	Maintaining cost and ruin probability. Review of Quantitative Finance and Accounting, 2021, 57, 759.	1.6	0
4	Lucky lots and unlucky investors. Review of Quantitative Finance and Accounting, 2020, 54, 735-751.	1.6	4
5	Dissecting anomalies in Islamic stocks: Integrated or segmented pricing?. Pacific-Basin Finance Journal, 2020, 62, 101024.	3.9	7
6	One shape fits all? A comprehensive examination of cryptocurrency return distributions. Applied Economics Letters, 2020, 27, 1567-1573.	1.8	17
7	Alpha momentum and alpha reversal in country and industry equity indexes. Journal of Empirical Finance, 2019, 53, 144-161.	1.8	16
8	Picking winners to pick your winners: The momentum effect in commodity risk factors. North American Journal of Economics and Finance, 2019, 50, 101017.	3.5	2
9	Return seasonalities in government bonds and macroeconomic risk. Economics Letters, 2019, 176, 114-116.	1.9	4
10	Two centuries of global financial market integration: Equities, government bonds, treasury bills, and currencies. Economics Letters, 2019, 182, 26-29.	1.9	15
11	Forecasting price delay and future stock returns: The role of corporate social responsibility. Journal of Forecasting, 2019, 38, 354-373.	2.8	21
12	Firm Value and the Impact of Operational Management. Asia-Pacific Financial Markets, 2019, 26, 61-85.	2.4	1
13	Forecasting the Dubai financial market with a combination of momentum effect with a deep belief network. Journal of Forecasting, 2019, 38, 346-353.	2.8	6
14	Regression based scenario generation: Applications for performance management. Operations Research Perspectives, 2019, 6, 100095.	2.1	4
15	Information disclosure, transparency ranking system and firmsâ€™ value deviation: evidence from Taiwan. Review of Quantitative Finance and Accounting, 2019, 53, 721-747.	1.6	10
16	Modelling and trading the London, New York and Frankfurt stock exchanges with a new gene expression programming trader tool. Intelligent Systems in Accounting, Finance and Management, 2017, 24, 3-11.	4.6	4
17	A risk control tool for foreign financial activities â€" A new derivatives pricing model. Journal of Asset Management, 2017, 18, 269-294.	1.5	3
18	Modelling and Trading the English and German Stock Markets with Novelty Optimization Techniques. Journal of Forecasting, 2017, 36, 974-988.	2.8	8

#	ARTICLE	IF	CITATIONS
19	Modelling and trading commodities with a new deep belief network. Economics and Business Letters, 2017, 6, 28.	0.7	2
20	Modelling, forecasting and trading with a new sliding window approach: the crack spread example. Quantitative Finance, 2016, 16, 1875-1886.	1.7	7
21	Forecasting Latent Volatility through a Markov Chain Approximation Filter. Journal of Forecasting, 2016, 35, 54-69.	2.8	8
22	Forecasting US Unemployment with Radial Basis Neural Networks, Kalman Filters and Support Vector Regressions. Computational Economics, 2016, 47, 569-587.	2.6	17
23	Stock market prediction using evolutionary support vector machines: an application to the ASE20 index. European Journal of Finance, 2016, 22, 1145-1163.	3.1	16
24	Modelling and trading the English stock market with novelty optimization techniques. Economics and Business Letters, 2016, 5, 50.	0.7	6
25	Modeling, forecasting and trading the EUR exchange rates with hybrid rolling genetic algorithmsâ€"Support vector regression forecast combinations. European Journal of Operational Research, 2015, 247, 831-846.	5.7	76
26	Trading and hedging the corn/ethanol crush spread using time-varying leverage and nonlinear models. European Journal of Finance, 2015, 21, 352-375.	3.1	17
27	Operational risk: Emerging markets, sectors and measurement. European Journal of Operational Research, 2015, 241, 122-132.	5.7	48
28	Inflation and Unemployment Forecasting with Genetic Support Vector Regression. Journal of Forecasting, 2014, 33, 471-487.	2.8	21
29	Modeling and Trading FTSE100 Index Using a Novel Sliding Window Approach Which Combines Adaptive Differential Evolution and Support Vector Regression. IFIP Advances in Information and Communication Technology, 2013, , 486-496.	0.7	3
30	Forecasting foreign exchange rates with adaptive neural networks using radial-basis functions and Particle Swarm Optimization. European Journal of Operational Research, 2013, 225, 528-540.	5.7	133
31	A Genetic Programming Approach for EUR/USD Exchange Rate Forecasting and Trading. Computational Economics, 2013, 42, 415-431.	2.6	39
32	Gene Expression Programming and Trading Strategies. IFIP Advances in Information and Communication Technology, 2013, , 497-505.	0.7	1
33	Kalman Filter and SVR Combinations in Forecasting US Unemployment. IFIP Advances in Information and Communication Technology, 2013, , 506-515.	0.7	1
34	GP algorithm versus hybrid and mixed neural networks. European Journal of Finance, 2013, 19, 180-205.	3.1	12
35	A hybrid genetic algorithmâ€"support vector machine approach in the task of forecasting and trading. Journal of Asset Management, 2013, 14, 52-71.	1.5	24
36	A Hybrid Radial Basis Function and Particle Swarm Optimization Neural Network Approach in Forecasting the EUR/GBP Exchange Rates Returns. Communications in Computer and Information Science, 2012, , 413-422.	0.5	3

#	Article	IF	Citations
37	Modelling and Trading the DJIA Financial Index Using Neural Networks Optimized with Adaptive Evolutionary Algorithms. Communications in Computer and Information Science, 2012, , 453-462.	0.5	2
38	Modelling and Trading the Greek Stock Market with Hybrid ARMA-Neural Network Models. Springer Optimization and Its Applications, 2012, , 103-127.	0.9	1
39	Forecasting and trading the EUR/USD exchange rate with Gene Expression and Psi Sigma Neural Networks. Expert Systems With Applications, 2012, 39, 8865-8877.	7.6	41
40	Modeling the Ase 20 Greek Index Using Artificial Neural Nerworks Combined with Genetic Algorithms. Lecture Notes in Computer Science, 2010, , 428-435.	1.3	4
41	A two-step quantile regression method for discretionary accounting. Review of Quantitative Finance and Accounting, 0, , 1.	1.6	0