Selected Published papers

Books

"Behavioral finance market hypotheses" (Alex Plastun), Chapter 24 of Financial Behavior: Players, Services, Products, and Markets, edited by H. Kent Baker, Greg Filbeck, and Victor Ricciardi, **Oxford University Press USA**, New York, 2017, 680 p.

Academic papers

2022

Caporale, Guglielmo Maria and Plastun, Alex, (2022). Abnormal Returns and Stock Price Movements: Some Evidence from Developed and Emerging Markets **Journal of Investment Strategies**, Vol. 10, No. 4, 29-42 DOI: 10.21314/JOIS.2022.001 (WoS,+Scopus, Q3)

Plastun, A., Bouri, E., Gupta, R., Ji, Q. (2022) Price effects after one-day abnormal returns in developed and emerging markets: ESG versus traditional indices. **North American Journal of Economics and Finance**, 59, № 101572, DOI: 10.1016/j.najef.2021.101572 (Scopus, Q2)

Plastun, A., Bouri, E., Havrylina, A., Ji, Q. (2022) Calendar anomalies in passion investments: Price patterns and profit opportunities. **Research in International Business and Finance** Volume 61, https://doi.org/10.1016/j.ribaf.2022.101678. (Scopus+WoS, Q1)

Caporale, Guglielmo Maria Gil-Alana, Luis Plastun, Alex and Makarenko, Inna, (2022), “Persistence in ESG and conventional stock market indices". **Journal of Economics and Finance**. https://doi.org/10.1007/s12197-022-09580-0 (Scopus, Q3)

Plastun, Alex, Ludmila Khomutenko, and Serhii Bashlai. 2022. "Is There Any Witching in the Cryptocurrency Market?" **Journal of Risk and Financial Management** 15, no. 2: 92. https://doi.org/10.3390/jrfm15020092 (WoS+Scopus)

2021

Caporale, G.M., Plastun, A., Oliinyk, V. (2021). The frequency of one-day abnormal returns and price fluctuations in the forex **Journal of Applied Economics**, VOL. 24, NO. 1, 401–415 https://doi.org/10.1080/15140326.2021.1953914 (Scopus, Q2)

Plastun Alex, Xolani Sibande, Rangan Gupta, Mark E. Wohar, (2021), Evolution of the price effects after one-day abnormal returns in the us stock market, **The North American Journal of Economics and Finance**, 57 https://doi.org/10.1016/j.najef.2021.101405 (Scopus, Q2)

Caporale, G.M. and Plastun, A. (2021), "Daily abnormal price changes and trading strategies in the FOREX", **Journal of Economic Studies**, Vol. 48 No. 1, pp. 211-222. https://doi.org/10.1108/JES-11-2019-0503 (Scopus + WoS, Q2)

Caporale, G. M., Plastun, A., & Oliinyk, V. (2021). Bitcoin Returns and the Frequency of Daily Abnormal Returns. **Ledger**, 6. https://doi.org/10.5195/ledger.2021.216 (WoS)

Caporale, G.M., Plastun, A. (2021). Gold and oil prices: abnormal returns, momentum and contrarian effects. **Financial Markets and Portfolio Management**, 35, 353–368 https://doi.org/10.1007/s11408-021-00380-w (Scopus, Q4)

2020

Plastun Alex, Xolani Sibande, Rangan Gupta, Mark E. Wohar, (2020), Halloween Effect in developed stock markets: A historical perspective, **International Economics** https://doi.org/10.1016/j.inteco.2019.11.009 (Scopus + WoS, Q1)

Plastun Alex, Xolani Sibande, Rangan Gupta, Mark E. Wohar, (2020), Historical Evolution of Monthly Anomalies in International Stock Markets, **Research in International Business and Finance**, 52 https://doi.org/10.1016/j.ribaf.2019.101127 (Scopus + WoS, Q2)

Caporale, G.M., Plastun, A. (2020). Momentum effects in the cryptocurrency market after one-day abnormal returns. **Financ Mark Portf Manag** 34, 251–266 https://doi.org/10.1007/s11408-020-00357-1 (Scopus, Q4)

2019

Caporale, G. and Plastun, A. (2019), On stock price overreactions: frequency, seasonality and information content, **Journal of Applied Economics**, 22 (1), 602-621, DOI: 10.1080/15140326.2019.1692509 (Scopus+WoS, Q2)

Caporale G. M. and Alex Plastun, (2019), The day of the week effect in the cryptocurrency market **Finance Research Letters**, 31 Available online ISSN 1544-6123, https://doi.org/10.1016/j.frl.2018.11.012 (Scopus+WoS, Q2)

Caporale, G. and Plastun, A. (2019), "Price overreactions in the cryptocurrency market", **Journal of Economic Studies**, Vol. 46 No. 5, pp. 1137-1155. https://doi.org/10.1108/JES-09-2018-0310 (Scopus+WoS,Q1)

Caporale, G.M., Plastun, A. & Oliinyk, V. (2019). Bitcoin fluctuations and the frequency of price overreactions. **Financial Markets and Portfolio Management**. Volume 33, Issue 2, pp 109–131 https://doi.org/10.1007/s11408-019-00332-5 (Scopus,Q4)

Caporale G. M. Luis Gil-Alana, Alex Plastun, (2019) Long memory and data frequency in financial markets **Journal of Statistical Computation and Simulation**, 89:10, 1763-1779, DOI: 10.1080/00949655.2019.1599377 (Scopus + WoS)

Plastun Alex, Xolani Sibande, Rangan Gupta, Mark E. Wohar, (2019), Rise and fall of calendar anomalies over a century, **The North American Journal of Economics and Finance**, Volume 49, 181-205, https://doi.org/10.1016/j.najef.2019.04.011 (Scopus + WoS, Q2)

Caporale, G.M., Gil-Alana, L. & Plastun, A. (2019). Long-term price overreactions: are markets inefficient? **Journal of Economics and Finance**, 43 (4), 657-680 https://doi.org/10.1007/s12197-018-9464-8 (Scopus, Q3)

2018

Caporale G. M. Luis Gil-Alana, Alex Plastun, (2018), Is market fear persistent? A long-memory analysis **Finance Research Letters** Available online 23 February 2018, ISSN 1544-6123, https://doi.org/10.1016/j.frl.2018.02.007 (Scopus+WoS, Q2)

Caporale G. M. Luis Gil-Alana, Alex Plastun, (2018). Persistence in the cryptocurrency market.

Research in International Business and Finance, Volume 46, Pages 141-148 https://doi.org/10.1016/j.ribaf.2018.01.002 (Scopus+WoS, Q2)

Plastun, A., Makarenko, I., Yelnikova, Yu., & Sheliuk, A. (2018). Crisis and financial data properties: A persistence view. **Journal of International Studies**, 11(3), 284-294. doi:10.14254/2071-8330.2018/11-3/22 (Scopus, Q2)

Alex Plastun, Inna Makarenko, Lyudmila Khomutenko, Yanina Belinska and Maryna Domashenko (2018). Exploring frequency of price overreactions in the Ukrainian stock market. **Investment Management and Financial Innovations**, 15(3), 157-168. doi:10.21511/imfi.15(3).2018.13 (Scopus, Q3)

2017

Guglielmo Maria Caporale, Alex Plastun, (2017) Price gaps: another market anomaly? **Investment Analysts Journal**. Vol. 46, No. 4, 279-293. http://dx.doi.org/10.1080/10293523.2017.1333563 (Scopus+WoS, Q3)

Caporale, Guglielmo Maria and Gil-Alana, Luis and Plastun, Alex (2017), Short-term Price Overreactions: Identification, Testing, Exploitation, **Computational Economics**. http://dx.doi.org/10.1007/s10614-017-9651-2

Caporale, Guglielmo Maria and Gil-Alana, Luis and Plastun, Alex (2017), Searching for inefficiencies in exchange rate dynamics. **Computational Economics**. Volume 49, Issue 3, pp 405–432 http://dx.doi.org/10.1007/s10614-016-9567-2

Caporale G. M. and Alex Plastun, (2017), Calendar anomalies in the Ukrainian stock market. **Investment Management and Financial Innovations**; International Research Journal. – 2017. – Vol. 14 Iss: 1, pp. 104-114 http://dx.doi.org/10.21511/imfi.14(1).2017.11 (Scopus, Q3)

Mynhardt, Ronald Henry, Plastun Alexey, Makarenko Inna (2017) Market efficiency of traditional stock market indices and social responsible indices: the role of sustainability reporting, **Investment Management and Financial Innovations**; International Research Journal, Volume 14, Issue #2, pp. 94-106. http://dx.doi.org/10.21511/imfi.14(2).2017.09 (Scopus, Q3)

2016 and pre

Guglielmo Maria Caporale, Luis Gil-Alana, Alex Plastun, (2016) "The weekend effect: an exploitable anomaly in the Ukrainian stock market?", **Journal of Economic Studies**, Vol. 43 Iss: 6, pp. - pp.954 – 965 http://dx.doi.org/10.1108/JES-09-2015-0167 (Scopus+WoS, Q2)

Caporale, GuglielmoMaria and Gil-Alana, Luis and Plastun, Alex and Makarenko, Inna, (2016), Intraday Anomalies and Market Efficiency: A Trading Robot Analysis. **Computational Economics**. February 2016, Volume 47, Issue 2, pp 275-295 http://dx.doi.org/10.1007/s10614-015-9484-9 (Scopus+WoS, Q2)

Caporale, Guglielmo Maria and Gil-Alana, Luis and Plastun, Alex and Makarenko, Inna, (2014), Long memory in the Ukrainian stock market and financial crises. **Journal of Economics and Finance**. April 2016, Volume 40, Issue 2, pp 235-257 http://dx.doi.org/10.1007/s12197-014-9299-x

Mynhardt, Ronald Henry, Plastun Alexey, Makarenko Inna Behavior of financial markets efficiency during the financial market crisis: 2007 – 2009 / Ronald Henry Mynhardt, Alexey Plastun, Inna Makarenko // **Corporate Ownership and Control** Volume 11, Issue 2, Fall 2014 (continued 5). – p. 473-488 DOI:10.22495/cocv11i2c5p4

Mynhardt, Ronald Henry, Plastun Alexey The Overreaction Hypothesis: The case of Ukrainian stock market / Ronald Henry Mynhardt, Alexey Plastun // **Corporate Ownership and Control** Volume 11, Issue 1, Fall 2013 (continued 4). – p. 406-423