Luc Bauwens

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/10114311/publications.pdf

Version: 2024-02-01

24 papers	2,340 citations	687363 13 h-index	713466 21 g-index
26 all docs	26 docs citations	26 times ranked	1264 citing authors

#	Article	IF	Citations
1	DCC- and DECO-HEAVY: Multivariate GARCH models based on realized variances and correlations. International Journal of Forecasting, 2022, , .	6.5	2
2	Nonlinearities and regimes in conditional correlations with different dynamics. Journal of Econometrics, 2020, 217, 496-522.	6.5	8
3	A New Approach to Volatility Modeling: The Factorial Hidden Markov Volatility Model. Journal of Business and Economic Statistics, 2019, 37, 696-709.	2.9	8
4	Autoregressive Moving Average Infinite Hidden Markov-Switching Models. Journal of Business and Economic Statistics, 2017, 35, 162-182.	2.9	16
5	A dynamic component model for forecasting high-dimensional realized covariance matrices. Econometrics and Statistics, 2017, 1, 40-61.	0.8	26
6	Forecasting Comparison of Long Term Component Dynamic Models for Realized Covariance Matrices. Annals of Economics and Statistics, 2016, , 103.	0.4	13
7	Estimation and empirical performance of non-scalar dynamic conditional correlation models. Computational Statistics and Data Analysis, 2016, 100, 17-36.	1.2	19
8	Modeling the Dependence of Conditional Correlations on Market Volatility. Journal of Business and Economic Statistics, 2016, 34, 254-268.	2.9	30
9	Autoregressive Moving Average Infinite Hidden Markov-Switching Models. SSRN Electronic Journal, 2015, , .	0.4	1
10	The Contribution of Structural Break Models to Forecasting Macroeconomic Series. Journal of Applied Econometrics, 2015, 30, 596-620.	2.3	48
11	Marginal likelihood for Markov-switching and change-point GARCH models. Journal of Econometrics, 2014, 178, 508-522.	6.5	74
12	A Bayesian method of change-point estimation with recurrent regimes: Application to GARCH models. Journal of Empirical Finance, 2014, 29, 207-229.	1.8	36
13	MULTIVARIATE VOLATILITY MODELING OF ELECTRICITY FUTURES. Journal of Applied Econometrics, 2013, 28, 743-761.	2.3	41
14	On marginal likelihood computation in change-point models. Computational Statistics and Data Analysis, 2012, 56, 3415-3429.	1.2	18
15	Theory and inference for a Markov switching GARCH model. Econometrics Journal, 2010, 13, 218-244.	2.3	126
16	Bayesian Inference in Dynamic Disequilibrium Models: An Application to the Polish Credit Market. Econometric Reviews, 2007, 26, 469-486.	1.1	9
17	Exchange rate volatility and the mixture of distribution hypothesis. Empirical Economics, 2006, 30, 889-911.	3.0	31
18	Multivariate GARCH models: a survey. Journal of Applied Econometrics, 2006, 21, 79-109.	2.3	1,419

#	Article	IF	Citations
19	Stochastic Conditional Intensity Processes. Journal of Financial Econometrics, 2006, 4, 450-493.	1.5	70
20	A New Class of Multivariate Skew Densities, With Application to Generalized Autoregressive Conditional Heteroscedasticity Models. Journal of Business and Economic Statistics, 2005, 23, 346-354.	2.9	250
21	Asymmetric ACD models: Introducing price information in ACD models. Empirical Economics, 2003, 28, 709-731.	3.0	87
22	A Comparison of Forecasting Procedures for Macroeconomic Series: The Contribution of Structural Break Models. SSRN Electronic Journal, 0, , .	0.4	6
23	Estimation and Empirical Performance of Non-Scalar Dynamic Conditional Correlation Models. SSRN Electronic Journal, 0, , .	0.4	2
24	Modeling Realized Covariance Matrices: A Class of Hadamard Exponential Models. Journal of Financial Econometrics, 0, , .	1.5	0