Paolo Zaffaroni

List of Publications by Year
in descending order

24 papers	1,011 citations	567281 15 h-index	713466 21 g-index
25 all docs	25 docs citations	25 times ranked	449 citing authors

#	Article	IF	Citations
1	(Fractional) beta convergence. Journal of Monetary Economics, 2000, 45, 129-153.	3.4	131
2	Contemporaneous aggregation of linear dynamic models in large economies. Journal of Econometrics, 2004, 120, 75-102.	6.5	127
3	Dynamic factor models with infinite-dimensional factor spaces: One-sided representations. Journal of Econometrics, 2015, 185, 359-371.	6.5	96
4	Can aggregation explain the persistence of inflation?. Journal of Monetary Economics, 2009, 56, 231-241.	3.4	77
5	Pseudo-maximum likelihood estimation of ARCH(âˆž) models. Annals of Statistics, 2006, 34, 1049.	2.6	74
6	Dynamic factor models with infinite-dimensional factor space: Asymptotic analysis. Journal of Econometrics, 2017, 199, 74-92.	6.5	68
7	Model averaging in risk management with an application to futures markets. Journal of Empirical Finance, 2009, 16, 280-305.	1.8	57
8	Testing Beta-Pricing Models Using Large Cross-Sections. Review of Financial Studies, 2020, 33, 2796-2842.	6.8	43
9	STATIONARITY AND MEMORY OF ARCH([infty infinity]) MODELS. Econometric Theory, 2004, 20, .	0.7	39
10	Nonlinear time series with long memory: a model for stochastic volatility. Journal of Statistical Planning and Inference, 1998, 68, 359-371.	0.6	38
11	Aggregation and memory of models of changing volatility. Journal of Econometrics, 2007, 136, 237-249.	6.5	34
12	Contemporaneous aggregation of GARCH processes. Journal of Time Series Analysis, 2007, 28, 521-544.	1.2	34
13	Gaussian inference on certain long-range dependent volatility models. Journal of Econometrics, 2003, 115, 199-258.	6.5	26
14	A goodness-of-fit test for ARCH(âˆž) models. Journal of Econometrics, 2007, 141, 835-875.	6.5	25
15	Whittle estimation of EGARCH and other exponential volatility models. Journal of Econometrics, 2009, 151, 190-200.	6.5	25
16	Long memory affine term structure models. Journal of Econometrics, 2016, 191, 33-56.	6.5	23
17	Fast Micro and Slow Macro: Can Aggregation Explain the Persistence of Inflation?. SSRN Electronic Journal, 0, , .	0.4	20
18	ASYMPTOTIC THEORY FOR SPECTRAL DENSITY ESTIMATES OF GENERAL MULTIVARIATE TIME SERIES. Econometric Theory, 2018, 34, 1-22.	0.7	20

#	Article	IF	Citations
19	Large-scale volatility models: theoretical properties of professionalsâ€™ practice. Journal of Time Series Analysis, 2008, 29, 581-599.	1.2	19
20	ON MOMENT CONDITIONS FOR QUASI-MAXIMUM LIKELIHOOD ESTIMATION OF MULTIVARIATE ARCH MODELS. Econometric Theory, 2013, 29, 545-566.	0.7	16
21	The Long Range Dependence Paradigm for Macroeconomics and Finance. SSRN Electronic Journal, 2002, , .	0.4	11
22	A goodness-of-fit test for models. Journal of Econometrics, 2007, 141, 973-1013.	6.5	8
23	Fractional Affine Term Structure Models. SSRN Electronic Journal, 2011, , .	0.4	0
24	Robust Estimation of Large Panels with Factor Structures. Journal of the American Statistical Association, 2023, 118, 2394-2405.	3.1	0