

Paolo Zaffaroni

List of Publications by Year in descending order

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Version: 2024-02-01

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	Robust Estimation of Large Panels with Factor Structures. Journal of the American Statistical Association, 2023, 118, 2394-2405.	3.1	0
2	Testing Beta-Pricing Models Using Large Cross-Sections. Review of Financial Studies, 2020, 33, 2796-2842.	6.8	43
3	ASYMPTOTIC THEORY FOR SPECTRAL DENSITY ESTIMATES OF GENERAL MULTIVARIATE TIME SERIES. Econometric Theory, 2018, 34, 1-22.	0.7	20
4	Dynamic factor models with infinite-dimensional factor space: Asymptotic analysis. Journal of Econometrics, 2017, 199, 74-92.	6.5	68
5	Long memory affine term structure models. Journal of Econometrics, 2016, 191, 33-56.	6.5	23
6	Dynamic factor models with infinite-dimensional factor spaces: One-sided representations. Journal of Econometrics, 2015, 185, 359-371.	6.5	96
7	ON MOMENT CONDITIONS FOR QUASI-MAXIMUM LIKELIHOOD ESTIMATION OF MULTIVARIATE ARCH MODELS. Econometric Theory, 2013, 29, 545-566.	0.7	16
8	Fractional Affine Term Structure Models. SSRN Electronic Journal, 2011, , .	0.4	0
9	Can aggregation explain the persistence of inflation?. Journal of Monetary Economics, 2009, 56, 231-241.	3.4	77
10	Whittle estimation of EGARCH and other exponential volatility models. Journal of Econometrics, 2009, 151, 190-200.	6.5	25
11	Model averaging in risk management with an application to futures markets. Journal of Empirical Finance, 2009, 16, 280-305.	1.8	57
12	Large-scale volatility models: theoretical properties of professionalâ€™ practice. Journal of Time Series Analysis, 2008, 29, 581-599.	1.2	19
13	Aggregation and memory of models of changing volatility. Journal of Econometrics, 2007, 136, 237-249.	6.5	34
14	A goodness-of-fit test for ARCH($\hat{\alpha}$) models. Journal of Econometrics, 2007, 141, 835-875.	6.5	25
15	A goodness-of-fit test for models. Journal of Econometrics, 2007, 141, 973-1013.	6.5	8
16	Contemporaneous aggregation of GARCH processes. Journal of Time Series Analysis, 2007, 28, 521-544.	1.2	34
17	Pseudo-maximum likelihood estimation of ARCH($\hat{\alpha}$) models. Annals of Statistics, 2006, 34, 1049.	2.6	74
18	STATIONARITY AND MEMORY OF ARCH([infty infinity]) MODELS. Econometric Theory, 2004, 20, .	0.7	39

#	ARTICLE	IF	CITATIONS
19	Contemporaneous aggregation of linear dynamic models in large economies. <i>Journal of Econometrics</i> , 2004, 120, 75-102.	6.5	127
20	Gaussian inference on certain long-range dependent volatility models. <i>Journal of Econometrics</i> , 2003, 115, 199-258.	6.5	26
21	The Long Range Dependence Paradigm for Macroeconomics and Finance. <i>SSRN Electronic Journal</i> , 2002, , .	0.4	11
22	(Fractional) beta convergence. <i>Journal of Monetary Economics</i> , 2000, 45, 129-153.	3.4	131
23	Nonlinear time series with long memory: a model for stochastic volatility. <i>Journal of Statistical Planning and Inference</i> , 1998, 68, 359-371.	0.6	38
24	Fast Micro and Slow Macro: Can Aggregation Explain the Persistence of Inflation?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	20