Leopoldo Catania

List of Publications by Year
in descending order

31 papers	571 citations	840776 11 h-index	794594 19 g-index
31 all docs	31 docs citations	31 times ranked	372 citing authors

#	Article	IF	Citations
1	Forecasting risk with Markov-switching GARCH models:A large-scale performance study. International Journal of Forecasting, 2018, 34, 733-747.	6.5	102
2	Forecasting cryptocurrencies under model and parameter instability. International Journal of Forecasting, 2019, 35, 485-501.	6.5	88
3	Switching generalized autoregressive score copula models with application to systemic risk. Journal of Applied Econometrics, 2019, 34, 43-65.	2.3	44
4	Comparison of Value-at-Risk models using the MCS approach. Computational Statistics, 2016, 31, 579-608.	1.5	42
5	The model confidence set package for R. International Journal of Computational Economics and Econometrics, 2018, 8, 144.	0.1	39
6	Dynamic spatial autoregressive models with autoregressive and heteroskedastic disturbances. Journal of Applied Econometrics, 2017, 32, 1178-1196.	2.3	31
7	Modelling Crypto-Currencies Financial Time-Series. SSRN Electronic Journal, 0, , .	0.4	30
8	Forecasting cryptocurrency volatility. International Journal of Forecasting, 2022, 38, 878-894.	6.5	28
9	Bitcoin at High Frequency. Journal of Risk and Financial Management, 2019, 12, 36.	2.3	20
10	The Model Confidence Set Package for R. SSRN Electronic Journal, 0, , .	0.4	20
11	Dynamic Model Averaging for Practitioners in Economics and Finance: The eDMA Package. Journal of Statistical Software, 2018, 84, .	3.7	15
12	Forecasting volatility with time-varying leverage and volatility of volatility effects. International Journal of Forecasting, 2020, 36, 1301-1317.	6.5	14
13	Are news important to predict the Value-at-Risk?. European Journal of Finance, 2017, 23, 535-572.	3.1	12
14	Modelling Crypto-Currencies Financial Time-Series. SSRN Electronic Journal, 0, , .	0.4	12
15	Portfolio optimisation under flexible dynamic dependence modelling. Journal of Empirical Finance, 2018, 48, 1-18.	1.8	12
16	Dynamic Discrete Mixtures for High-Frequency Prices. Journal of Business and Economic Statistics, 2022, 40, 559-577.	2.9	11
17	Dynamic Adaptive Mixture Models with an Application to Volatility and Risk. Journal of Financial Econometrics, 2021, 19, 531-564.	1.5	10
18	Hierarchical Markov-switching models for multivariate integer-valued time-series. Journal of Econometrics, 2021, 221, 118-137.	6.5	9

#	Article	IF	Citations
19	Dynamic Spatial Autoregressive Models with Time-Varying Spatial Weighting Matrices. SSRN Electronic Journal, 0, , .	0.4	6
20	A Stochastic Volatility Model With a General Leverage Specification. Journal of Business and Economic Statistics, 2022, 40, 678-689.	2.9	6
21	The model confidence set package for R. International Journal of Computational Economics and Econometrics, 2018, 8, 144.	0.1	6
22	Forecasting Performance of Markov-Switching GARCH Models: A Large-Scale Empirical Study. SSRN Electronic Journal, 0, , .	0.4	4
23	Density forecasts and the leverage effect: Evidence from Observation and parameter-Driven volatility models. European Journal of Finance, 2020, 26, 100-118.	3.1	3
24	Generalized Autoregressive Score Models in R: The GAS Package. SSRN Electronic Journal, 0, , .	0.4	2
25	Value-at-Risk Prediction in R with the GAS Package. SSRN Electronic Journal, 0, , .	0.4	2
26	The Leverage Effect and Propagation. SSRN Electronic Journal, 0, , .	0.4	2
27	Robust estimation of a location parameter with the integrated Hogg function. Statistics and Probability Letters, 2020, 164, 108812.	0.7	1
28	Dynamic Adaptive Mixture Models with an Application to Volatility and Risk. SSRN Electronic Journal, 0, , .	0.4	0
29	Bitcoin at High Frequency. SSRN Electronic Journal, 0, , .	0.4	0
30	A Stochastic Volatility Model with a General Leverage Specification. SSRN Electronic Journal, 0, , .	0.4	0
31	Multiple Chains Hidden Markov Models for Bivariate Dynamical Systems. SSRN Electronic Journal, 0, , .	0.4	0