Leopoldo Catania

List of Publications by Year
in descending order

31	571	840776 11	794594 19
papers	citations	h-index	g-index

31	31	31	372
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Dynamic Discrete Mixtures for High-Frequency Prices. Journal of Business and Economic Statistics, 2022, 40, 559-577.	2.9	11
2	A Stochastic Volatility Model With a General Leverage Specification. Journal of Business and Economic Statistics, 2022, 40, 678-689.	2.9	6
3	Forecasting cryptocurrency volatility. International Journal of Forecasting, 2022, 38, 878-894.	6.5	28
4	Dynamic Adaptive Mixture Models with an Application to Volatility and Risk. Journal of Financial Econometrics, 2021, 19, 531-564.	1.5	10
5	Hierarchical Markov-switching models for multivariate integer-valued time-series. Journal of Econometrics, 2021, 221, 118-137.	6.5	9
6	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
7	Robust estimation of a location parameter with the integrated Hogg function. Statistics and Probability Letters, 2020, 164, 108812.	0.7	1
8	Forecasting volatility with time-varying leverage and volatility of volatility effects. International Journal of Forecasting, 2020, 36, 1301-1317.	6.5	14
9	Bitcoin at High Frequency. Journal of Risk and Financial Management, 2019, 12, 36.	2.3	20
10	Switching generalized autoregressive score copula models with application to systemic risk. Journal of Applied Econometrics, 2019, 34, 43-65.	2.3	44
11	Forecasting cryptocurrencies under model and parameter instability. International Journal of Forecasting, 2019, 35, 485-501.	6.5	88
12	The model confidence set package for R. International Journal of Computational Economics and Econometrics, 2018, 8, 144.	0.1	39
13	Portfolio optimisation under flexible dynamic dependence modelling. Journal of Empirical Finance, 2018, 48, 1-18.	1.8	12
14	Forecasting risk with Markov-switching GARCH models:A large-scale performance study. International Journal of Forecasting, 2018, 34, 733-747.	6.5	102
15	The model confidence set package for R. International Journal of Computational Economics and Econometrics, 2018, 8, 144.	0.1	6
16	Dynamic Model Averaging for Practitioners in Economics and Finance: The eDMA Package. Journal of Statistical Software, 2018, 84, .	3.7	15
17	Are news important to predict the Value-at-Risk?. European Journal of Finance, 2017, 23, 535-572.	3.1	12
18	Dynamic spatial autoregressive models with autoregressive and heteroskedastic disturbances. Journal of Applied Econometrics, 2017, 32, 1178-1196.	2.3	31

#	Article	IF	Citations
19	Comparison of Value-at-Risk models using the MCS approach. Computational Statistics, 2016, 31, 579-608.	1.5	42
20	Generalized Autoregressive Score Models in R: The GAS Package. SSRN Electronic Journal, 0, , .	0.4	2
21	Value-at-Risk Prediction in R with the GAS Package. SSRN Electronic Journal, 0, , .	0.4	2
22	Modelling Crypto-Currencies Financial Time-Series. SSRN Electronic Journal, 0, , .	0.4	30
23	Modelling Crypto-Currencies Financial Time-Series. SSRN Electronic Journal, 0, , .	0.4	12
24	Forecasting Performance of Markov-Switching GARCH Models: A Large-Scale Empirical Study. SSRN Electronic Journal, 0, , .	0.4	4
25	Dynamic Spatial Autoregressive Models with Time-Varying Spatial Weighting Matrices. SSRN Electronic Journal, 0, , .	0.4	6
26	Dynamic Adaptive Mixture Models with an Application to Volatility and Risk. SSRN Electronic Journal, 0, , .	0.4	0
27	The Model Confidence Set Package for R. SSRN Electronic Journal, 0, , .	0.4	20
28	Bitcoin at High Frequency. SSRN Electronic Journal, 0, , .	0.4	0
29	A Stochastic Volatility Model with a General Leverage Specification. SSRN Electronic Journal, 0, , .	0.4	0
30	Multiple Chains Hidden Markov Models for Bivariate Dynamical Systems. SSRN Electronic Journal, 0, , .	0.4	0
31	The Leverage Effect and Propagation. SSRN Electronic Journal, 0, , .	0.4	2