Walter Distaso

List of Publications by Year
in descending order

33	1,169	516710 16	610901 24
papers	citations	h-index	g-index

33	33	33	1021
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Nonstationarity-extended local Whittle estimation. Journal of Econometrics, 2007, 141, 1353-1384.	6.5	195
2	Platform competition and broadband uptake: Theory and empirical evidence from the European union. Information Economics and Policy, 2006, 18, 87-106.	3.5	175
3	Leader Î²-cells coordinate Ca2+ dynamics across pancreatic islets in vivo. Nature Metabolism, 2019, 1, 615-629.	11.9	128
4	Macroeconomic determinants of stock volatility and volatility premiums. Journal of Monetary Economics, 2013, 60, 203-220.	3.4	121
5	GRETL: Econometric software for the GNU generation. Journal of Applied Econometrics, 2003, 18, 105-110.	2.3	72
6	Semi-Parametric Comparison of Stochastic Volatility Models using Realized Measures. Review of Economic Studies, 2006, 73, 635-667.	5.4	62
7	Adverse outcomes in COVID-19 and diabetes: a retrospective cohort study from three London teaching hospitals. BMJ Open Diabetes Research and Care, 2021, 9, e001858.	2.8	52
8	Testing joint hypotheses when one of the alternatives is one-sided. Journal of Econometrics, 2007, 140, 695-718.	6.5	48
9	Two estimators of the long-run variance: Beyond short memory. Journal of Econometrics, 2009, 150, 56-70.	6.5	28
10	International market links and volatility transmission. Journal of Econometrics, 2012, 170, 117-141.	6.5	28
11	Design-free estimation of variance matrices. Journal of Econometrics, 2014, 181, 165-180.	6.5	28
12	Assessing Market Microstructure Effects via Realized Volatility Measures with an Application to the Dow Jones Industrial Average Stocks. Journal of Business and Economic Statistics, 2009, 27, 251-265.	2.9	27
13	Predictive density estimators for daily volatility based on the use of realized measures. Journal of Econometrics, 2009, 150, 119-138.	6.5	24
14	ASYMPTOTIC NORMALITY FOR WEIGHTED SUMS OF LINEAR PROCESSES. Econometric Theory, 2014, 30, 252-284.	0.7	23
15	The type 2 diabetes gene product STARD10 is a phosphoinositide-binding protein that controls insulin secretory granule biogenesis. Molecular Metabolism, 2020, 40, 101015.	6.5	22
16	An I() model with trend and cycles. Journal of Econometrics, 2011, 163, 186-199.	6.5	21
17	International Market Links and Volatility Transmission. SSRN Electronic Journal, 2012, , .	0.4	20
18	Testing for unit root processes in random coefficient autoregressive models. Journal of Econometrics, 2008, 142, 581-609.	6.5	18

#	Article	IF	Citations
19	Predictive Inference for Integrated Volatility. Journal of the American Statistical Association, 2011, 106, 1496-1512.	3.1	18
20	Macroeconomic Determinants of Stock Market Volatility and Volatility Risk-Premiums. SSRN Electronic Journal, 0, , .	0.4	17
21	Dysregulation of the Pdx1/Ovol2/Zeb2 axis in dedifferentiated Î²-cells triggers the induction of genes associated with epithelialâ€“mesenchymal transition in diabetes. Molecular Metabolism, 2021, 53, 101248.	6.5	14
22	Predictive Inference for Integrated Volatility. SSRN Electronic Journal, 2006, , .	0.4	9
23	Semiparametric Estimation and Inference for Trending I(D) and Related Processes. SSRN Electronic Journal, 0, , .	0.4	7
24	Testing Joint Hypotheses When One of the Alternatives is One-Sided. SSRN Electronic Journal, 2006, , .	0.4	4
25	The benefit of dexamethasone in patients with <scp>COVID</scp>â€‘19 infection is preserved in patients with diabetes. Diabetes, Obesity and Metabolism, 2022, 24, 1385-1389.	4.4	4
26	Balancing Cryptoassets and Gold: A Weighted-Risk-Contribution Index for the Alternative Asset Space. Springer Proceedings in Business and Economics, 2020, , 217-232.	0.3	2
27	An I(<i>d</i>) Model with Trend and Cycles. SSRN Electronic Journal, 2011, , .	0.4	1
28	Testing for Jump Spillovers Without Testing for Jumps. Journal of the American Statistical Association, 2020, 115, 1214-1226.	3.1	1
29	Visual econometrics: teaching and practising econometrics using ViSta. Journal of Applied Econometrics, 2002, 17, 405-414.	2.3	0
30	Two Estimators of the Long-Run Variance: Beyond Short Memory. SSRN Electronic Journal, 0, , .	0.4	0
31	1798-P: Chronic Administration of a Long-Acting Glucagon Analogue Results in Enhanced Insulin Secretory Activity in a Directly-Observed Murine Model. Diabetes, 2020, 69, 1798-P.	0.6	0
32	Correlation Risk, Strings and Asset Prices. SSRN Electronic Journal, 0, , .	0.4	0
33	Partially one-sided semiparametric inference for trending persistent and antipersistent processes. Econometrics and Statistics, 2024, 30, 1-14.	0.8	0