Mico Loretan

List of Publications by Year
in descending order

11 papers	1,242 citations	1163117 8 h-index	1372567 10 g-index
11 all docs	11 docs citations	11 times ranked	534 citing authors

#	Article	IF	Citations
1	Estimating Long-Run Economic Equilibria. Review of Economic Studies, 1991, 58, 407.	5.4	645
2	Testing the covariance stationarity of heavy-tailed time series: An overview of the theory with applications to several financial datasets. Journal of Empirical Finance, 1994, 1, 211-248.	1.8	465
3	Contagion and risk premia in the amplification of crisis: Evidence from Asian names in the global CDS market. Journal of Asian Economics, 2010, 21, 314-326.	2.7	30
4	Frequency of observation and the estimation of integrated volatility in deep and liquid financial markets. Journal of Empirical Finance, 2010, 17, 212-240.	1.8	23
5	The Durbin-Watson ratio under infinite-variance errors. Journal of Econometrics, 1991, 47, 85-114.	6.5	22
6	On the properties of the coefficient of determination in regression models with infinite variance variables. Journal of Econometrics, 2014, 181, 15-24.	6.5	15
7	Exchange rate fluctuations and international portfolio rebalancing. Emerging Markets Review, 2014, 18, 34-44.	4.4	11
8	Private information, capital flows, and exchange rates. Journal of International Money and Finance, 2018, 81, 40-55.	2.5	11
9	Private Information, Stock Markets, and Exchange Rates. SSRN Electronic Journal, 0, , .	0.4	9
10	Rate-optimal tests for jumps in diffusion processes. Statistical Papers, 2013, 54, 1009-1041.	1.2	7
11	Economic models of systemic risk in financial systems. North American Journal of Economics and Finance, 1996, 7, 147-152.	3.5	4