Juan-Pablo Ortega

List of Publications by Year
in descending order

37 papers	702 citations	623734 14 h-index	580821 25 g-index
38 all docs	38 docs citations	38 times ranked	450 citing authors

#	Article	IF	Citations
1	Echo state networks are universal. Neural Networks, 2018, 108, 495-508.	5.9	128
2	Reservoir Computing Universality With Stochastic Inputs. IEEE Transactions on Neural Networks and Learning Systems, 2020, 31, 100-112.	11.3	56
3	Stability of Hamiltonian relative equilibria. Nonlinearity, 1999, 12, 693-720.	1.4	46
4	Dynamics on Leibniz manifolds. Journal of Geometry and Physics, 2004, 52, 1-27.	1.4	45
5	Stochastic nonlinear time series forecasting using time-delay reservoir computers: Performance and universality. Neural Networks, 2014, 55, 59-71.	5.9	32
6	Forecasting growth during the Great Recession: is financial volatility the missing ingredient?. Economic Modelling, 2014, 36, 44-50.	3.8	30
7	Fading memory echo state networks are universal. Neural Networks, 2021, 138, 10-13.	5.9	26
8	The momentum map in Poisson geometry. American Journal of Mathematics, 2009, 131, 1261-1310.	1.1	25
9	Non-affine GARCH Option Pricing Models, Variance-Dependent Kernels, and Diffusion Limits*. Journal of Financial Econometrics, 2017, 15, 602-648.	1.5	24
10	Non-linear stability of singular relative periodic orbits in Hamiltonian systems with symmetry. Journal of Geometry and Physics, 1999, 32, 160-188.	1.4	23
11	Non-Gaussian GARCH option pricing models and their diffusion limits. European Journal of Operational Research, 2015, 247, 820-830.	5.7	22
12	Closed-form variance swap prices under general affine GARCH models and their continuous-time limits. Annals of Operations Research, 2019, 282, 27-57.	4.1	22
13	Predicting U.S. Bank Failures with MIDAS LogitÂModels. Journal of Financial and Quantitative Analysis, 2019, 54, 2575-2603.	3.5	22
14	Quadratic hedging schemes for non-Gaussian GARCH models. Journal of Economic Dynamics and Control, 2014, 42, 13-32.	1.6	20
15	Estimation and empirical performance of non-scalar dynamic conditional correlation models. Computational Statistics and Data Analysis, 2016, 100, 17-36.	1.2	19
16	Asymptotic and Lyapunov stability of constrained and Poisson equilibria. Journal of Differential Equations, 2005, 214, 92-127.	2.2	17
17	GARCH options via local risk minimization. Quantitative Finance, 2012, 12, 1095-1110.	1.7	17
18	Multivariate GARCH estimation via a Bregman-proximal trust-region method. Computational Statistics and Data Analysis, 2014, 76, 210-236.	1.2	13

#	Article	IF	Citations
19	Nonlinear Memory Capacity of Parallel Time-Delay Reservoir Computers in the Processing of Multidimensional Signals. Neural Computation, 2016, 28, 1411-1451.	2.2	13
20	Memory and forecasting capacities of nonlinear recurrent networks. Physica D: Nonlinear Phenomena, 2020, 414, 132721.	2.8	13
21	Chaos on compact manifolds: Differentiable synchronizations beyond the Takens theorem. Physical Review E, 2021, 103, 062204.	2.1	13
22	Hamiltonian Hopf Bifurcation with Symmetry. Archive for Rational Mechanics and Analysis, 2002, 163, 1-33.	2.4	12
23	The reduced spaces of a symplectic Lie group action. Annals of Global Analysis and Geometry, 2006, 30, 335-381.	0.6	11
24	The stratified spaces of a symplectic lie group action. Reports on Mathematical Physics, 2006, 58, 51-75.	0.8	10
25	Discrete-Time Signatures and Randomness in Reservoir Computing. IEEE Transactions on Neural Networks and Learning Systems, 2022, 33, 6321-6330.	11.3	10
26	Singular dual pairs. Differential Geometry and Its Applications, 2003, 19, 61-95.	0.5	9
27	Dimension reduction in recurrent networks by canonicalization. Journal of Geometric Mechanics, 2021, 13, 647.	0.8	7
28	Volatility forecasting using global stochastic financial trends extracted from non-synchronous data. Econometrics and Statistics, 2018, 5, 67-82.	0.8	6
29	A Dirichlet criterion for the stability of periodic and relative periodic orbits in Hamiltonian systems. Journal of Geometry and Physics, 1999, 32, 131-159.	1.4	4
30	Bedside Evaluation of the Functional Organization of the Auditory Cortex in Patients with Disorders of Consciousness. PLoS ONE, 2016, 11, e0146788.	2.5	3
31	A note on the Wang transform for stochastic volatility pricing models. Finance Research Letters, 2016, 19, 189-196.	6.7	2
32	Symplectic group actions and covering spaces. Differential Geometry and Its Applications, 2009, 27, 589-604.	0.5	1
33	Guest Editorial Special Issue on New Frontiers in Extremely Efficient Reservoir Computing. IEEE Transactions on Neural Networks and Learning Systems, 2022, 33, 2571-2574.	11.3	1
34	Correction to `Hamiltonian Hopf Bifurcation with Symmetry''. Archive for Rational Mechanics and Analysis, 2003, 167, 83-84.	2.4	0
35	Hybrid Forecasting with Estimated Temporally Aggregated Linear Processes. Journal of Forecasting, 2014, 33, 577-595.	2.8	0
36	A Simple Formula for the Hilbert Metric with Respect to a Sub-Gaussian Cone. Mathematics, 2018, 6, 35.	2.2	0

#	ARTICLE	IF	CITATIONS
37	How Does Post-Earnings Announcement Sentiment Affect Firmsâ€™ Dynamics? New Evidence from Causal Machine Learning. Journal of Financial Econometrics, 0, , .	1.5	0