Monica Billio

List of Publications by Year
in descending order

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105 papers	4,019 citations	279798 23 h-index	168389 53 g-index
110 all docs	110 docs citations	110 times ranked	2031 citing authors

#	Article	IF	Citations
1	Econometric measures of connectedness and systemic risk in the finance and insurance sectors. Journal of Financial Economics, 2012, 104, 535-559.	9.0	1,737
2	Bayesian Graphical Models for STructural Vector Autoregressive Processes. Journal of Applied Econometrics, 2016, 31, 357-386.	2.3	153
3	Value-at-Risk: a multivariate switching regime approach. Journal of Empirical Finance, 2000, 7, 531-554.	1.8	152
4	Inside the <scp>ESG</scp> ratings: (Dis)agreement and performance. Corporate Social Responsibility and Environmental Management, 2021, 28, 1426-1445.	8.7	130
5	Flexible Dynamic Conditional Correlation multivariate GARCH models for asset allocation. Applied Economics Letters, 2006, 2, 123-130.	0.2	129
6	Time-varying combinations of predictive densities using nonlinear filtering. Journal of Econometrics, 2013, 177, 213-232.	6.5	123
7	Contagion and interdependence in stock markets: Have they been misdiagnosed?. Journal of Economics and Business, 2003, 55, 405-426.	2.7	104
8	Volatility and shocks spillover before and after EMU in European stock markets. Journal of Multinational Financial Management, 2003, 13, 323-340.	2.3	86
9	Multivariate Markov switching dynamic conditional correlation GARCH representations for contagion analysis. Statistical Methods and Applications, 2005, 14, 145-161.	1.2	85
10	Market linkages, variance spillovers, and correlation stability: Empirical evidence of financial contagion. Computational Statistics and Data Analysis, 2010, 54, 2443-2458.	1.2	75
11	Dynamic risk exposures in hedge funds. Computational Statistics and Data Analysis, 2012, 56, 3517-3532.	1.2	65
12	Which market integration measure?. Journal of Banking and Finance, 2017, 76, 150-174.	2.9	60
13	Bayesian estimation of switching ARMA models. Journal of Econometrics, 1999, 93, 229-255.	6.5	56
14	On a New Approach for Analyzing and Managing Macrofinancial Risks (corrected). Financial Analysts Journal, 2013, 69, 22-33.	3.0	54
15	An entropy-based early warning indicator for systemic risk. Journal of International Financial Markets, Institutions and Money, 2016, 45, 42-59.	4.2	51
16	Nonlinear dynamics and recurrence plots for detecting financial crisis. North American Journal of Economics and Finance, 2013, 26, 416-435.	3.5	50
17	A SYSTEM FOR DATING AND DETECTING TURNING POINTS IN THE EURO AREA. Manchester School, 2008, 76, 549-577.	0.9	47
18	Bayesian nonparametric sparse VAR models. Journal of Econometrics, 2019, 212, 97-115.	6.5	46

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19	A generalized Dynamic Conditional Correlation model for portfolio risk evaluation. Mathematics and Computers in Simulation, 2009, 79, 2566-2578.	4.4	45
20	Modeling systemic risk with Markov Switching Graphical SUR models. Journal of Econometrics, 2019, 210, 58-74.	6.5	42
21	Markov switching GARCH models for Bayesian hedging on energy futures markets. Energy Economics, 2018, 70, 545-562.	12.1	38
22	Crises and Hedge Fund Risk. SSRN Electronic Journal, 0, , .	0.4	38
23	Combination schemes for turning point predictions. Quarterly Review of Economics and Finance, 2012, 52, 402-412.	2.7	36
24	Interconnections Between Eurozone and US Booms and Busts Using a Bayesian Panel Markovâ€Switching VAR Model. Journal of Applied Econometrics, 2016, 31, 1352-1370.	2.3	36
25	Sparse Graphical Vector Autoregression: A Bayesian Approach. Annals of Economics and Statistics, 2016, , 333.	0.4	36
26	Evaluation of Regime Switching Models for Realâ€Time Business Cycle Analysis of the Euro Area. Journal of Forecasting, 2013, 32, 577-586.	2.8	20
27	Efficient Gibbs sampling for Markov switching GARCH models. Computational Statistics and Data Analysis, 2016, 100, 37-57.	1.2	20
28	Switching state-space models Likelihood function, filtering and smoothing. Journal of Statistical Planning and Inference, 1998, 68, 65-103.	0.6	19
29	Identifying business cycle turning points with sequential Monte Carlo methods: an online and realâ€time application to the Euro area. Journal of Forecasting, 2010, 29, 145-167.	2.8	19
30	A Generalized Dynamic Conditional Correlation Model for Portfolio Risk Evaluation. SSRN Electronic Journal, 0, , .	0.4	19
31	Sovereign, Bank and Insurance Credit Spreads: Connectedness and System Networks. SSRN Electronic Journal, 0, , .	0.4	18
32	Kernel-Based Indirect Inference. Journal of Financial Econometrics, 2003, 1, 297-326.	1.5	13
33	Time-Varying Combinations of Predictive Densities Using Nonlinear Filtering. SSRN Electronic Journal, 0, , .	0.4	12
34	The Impact of Network Connectivity on Factor Exposures, Asset Pricing and Portfolio Diversification. SSRN Electronic Journal, 0, , .	0.4	11
35	Inside the ESG Ratings: (Dis)Agreement and Performance. SSRN Electronic Journal, 0, , .	0.4	11
36	Modeling Contagion and Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	10

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37	Beta Autoregressive Transition Markov-Switching Models for Business Cycle Analysis. Studies in Nonlinear Dynamics and Econometrics, 2011, 15, .	0.3	9
38	Backward/forward optimal combination of performance measures for equity screening. North American Journal of Economics and Finance, 2015, 34, 63-83.	3.5	9
39	Credit Scoring in SME Asset-Backed Securities: An Italian Case Study. Journal of Risk and Financial Management, 2019, 12, 89.	2.3	9
40	Forecasting Economic Indicators with Robust Factor Models. National Accounting Review, 2022, 4, 167-190.	2.7	9
41	Combining forecasts: some results on exchange and interest rates. European Journal of Finance, 2000, 6, 126-145.	3.1	8
42	Non-Parametric Analysis of Hedge Fund Returns: <i>New Insights from High Frequency Data</i>. Journal of Alternative Investments, 2009, 12, 21-38.	0.5	8
43	Stochastic optimization for allocation problems with shortfall risk constraints. Applied Stochastic Models in Business and Industry, 2007, 23, 247-271.	1.5	7
44	Combination Schemes for Turning Point Predictions. SSRN Electronic Journal, 0, , .	0.4	7
45	Portfolio symmetry and momentum. European Journal of Operational Research, 2011, 214, 759-767.	5.7	6
46	Bayesian Graphical Models for Structural Vector Autoregressive Processes. SSRN Electronic Journal, 0, , .	0.4	6
47	Networks in risk spillovers: A multivariate GARCH perspective. Econometrics and Statistics, 2023, 28, 1-29.	0.8	6
48	A New World Post COVID-19. , 2020, , .		6
49	Nonlinear Dynamics and Wavelets for Business Cycle Analysis. Dynamic Modeling and Econometrics in Economics and Finance, 2014, , 73-100.	0.5	5
50	Granger-causality in Markov switching models. Journal of Applied Statistics, 2015, 42, 956-966.	1.3	5
51	Clustering in Dynamic Causal Networks as a Measure of Systemic Risk on the Euro Zone. SSRN Electronic Journal, 2016, , .	0.4	5
52	Markov switching panel with endogenous synchronization effects. Journal of Econometrics, 2021, , .	6.5	5
53	Interactions between Eurozone and US Booms and Busts: A Bayesian Panel Markov-Switching VAR Model. SSRN Electronic Journal, 0, , .	0.4	5
54	Bayesian Dynamic Tensor Regression. SSRN Electronic Journal, 0, , .	0.4	5

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55	Bayesian Dynamic Tensor Regression. Journal of Business and Economic Statistics, 2023, 41, 429-439.	2.9	5
56	Networks in Risk Spillovers: A Multivariate GARCH Perspective. SSRN Electronic Journal, 0, , .	0.4	4
57	Combining Predictive Densities Using Bayesian Filtering with Applications to US Economics Data. SSRN Electronic Journal, 0, , .	0.4	4
58	Combining Predictive Densities Using Nonlinear Filtering with Applications to US Economics Data. SSRN Electronic Journal, 0, , .	0.4	4
59	Networks in Risk Spillovers: A Multivariate GARCH Perspective. SSRN Electronic Journal, 0, , .	0.4	4
60	The Importance of Compound Risk in the Nexus of Covid-19, Climate Change and Finance. SSRN Electronic Journal, 0, , .	0.4	4
61	COVID-19 spreading in financial networks: A semiparametric matrix regression model. Econometrics and Statistics, 2024, 29, 113-131.	0.8	4
62	The univariate MT-STAR model and a new linearity and unit root test procedure. Computational Statistics and Data Analysis, 2014, 76, 4-19.	1.2	3
63	An Entropy-Based Early Warning Indicator for Systemic Risk. SSRN Electronic Journal, 2015, , .	0.4	3
64	Hedge Fund Tail Risk:<i>An Investigation</i><i>in Stressed Markets</i>. Journal of Alternative Investments, 2016, 18, 109-124.	0.5	3
65	A Matrix-Variate t Model for Networks. Frontiers in Artificial Intelligence, 2021, 4, 674166.	3.4	3
66	Turning point chronology for the euro area. Journal of Business Cycle Measurement and Analysis, 2014, 2014, 1-14.	0.4	3
67	Granger-Causality in Markov Switching Models. SSRN Electronic Journal, 0, , .	0.4	3
68	Dynamical Interaction between Financial and Business Cycles. SSRN Electronic Journal, 0, , .	0.4	3
69	The European Repo Market, ECB Intervention and the COVID-19 Crisis. , 2020, , .		3
70	Stochastic Volatility Models: A Survey with Applications to Option Pricing and Value at Risk. , 2005, , 239-291.		2
71	Pandemics, Climate and Public Finance. , 2020, , .		2
72	High-Dimensional Radial Symmetry of Copula Functions: Multiplier Bootstrap vs. Randomization. Symmetry, 2022, 14, 97.	2.2	2

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73	Which Market Integration Measure?. SSRN Electronic Journal, 2016, , .	0.4	1
74	Markov Switching GARCH Models: Filtering, Approximations and Duality. , 2017, , 59-72.		1
75	On the role of domestic and international financial cyclical factors in driving economic growth. Applied Economics, 2020, 52, 1272-1297.	2.2	1
76	COVID-19 Spreading in Financial Networks: A Semiparametric Matrix Regression Model. SSRN Electronic Journal, 0, , .	0.4	1
77	Global Realignment in Financial Market Dynamics: Evidence from ETF Networks. SSRN Electronic Journal, 0, , .	0.4	1
78	Multivariate radial symmetry of copula functions: finite sample comparison in the i.i.d case. Dependence Modeling, 2021, 9, 43-61.	0.5	1
79	A meta-measure of performance related to both investors and investments characteristics. Annals of Operations Research, 2022, 313, 1405-1447.	4.1	1
80	Market Linkages, Variance Spillovers and Correlation Stability: Empirical Evidences of Financial Contagion. SSRN Electronic Journal, 0, , .	0.4	1
81	Sparse Graphical Vector Autoregression: A Bayesian Approach. SSRN Electronic Journal, 0, , .	0.4	1
82	Bayesian Nonparametric Sparse Seemingly Unrelated Regression Model (SUR). SSRN Electronic Journal, 0, , .	0.4	1
83	Bayesian Markov Switching Tensor Regression For Time-Varying Networks. SSRN Electronic Journal, 0, , .	0.4	1
84	Combining Predictive Densities Using Bayesian Filtering with Applications to US Economic Data. SSRN Electronic Journal, 0, , .	0.4	1
85	Crises and Funds of Hedge Funds Tail Risk. , 2013, , 425-449.		1
86	Sparse Graphical Vector Autoregression: A Bayesian Approach. SSRN Electronic Journal, 0, , .	0.4	1
87	Hedge Fund Tail Risk: An Investigation in Stressed Markets, Extended Version with Appendix. SSRN Electronic Journal, 0, , .	0.4	1
88	Modeling Turning Points in the Global Equity Market. Econometrics and Statistics, 2021, , .	0.8	1
89	Understanding Economic Instability during the Pandemic: A Factor Model Approach. Contributions To Economic Analysis, 2022, 296, 1-55.	0.1	1
90	Combination Schemes for Turning Point Predictions. SSRN Electronic Journal, 2011, , .	0.4	0

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91	The Annals of Computational and Financial Econometrics, first issue. Computational Statistics and Data Analysis, 2012, 56, 2991-2992.	1.2	0
92	Measuring Financial Integration: Lessons from the Correlation. SSRN Electronic Journal, 2015, , .	0.4	0
93	Systemic Risk and Financial Interconnectedness: Network Measures and the Impact of the Indirect Effect. , 2017, , 43-72.		0
94	Cross-Sectional Analysis Through Rank-Based Dynamic Portfolios. SSRN Electronic Journal, 0, , .	0.4	0
95	Combination Schemes for Turning Point Predictions. SSRN Electronic Journal, 0, , .	0.4	0
96	Growth-Cycle Phases in China's Provinces: A Panel Markov-Switching Approach. SSRN Electronic Journal, 0, , .	0.4	0
97	Interconnections between Eurozone and US Booms and Busts Using a Bayesian Panel Markov-Switching VAR Mode. SSRN Electronic Journal, 0, , .	0.4	0
98	Bayesian Nonparametric Sparse Vector Autoregressive Models. , 2018, , 155-160.		0
99	Bayesian Tensor Binary Regression. , 2018, , 143-147.		0
100	Le discipline economiche e aziendali nei 150 anni di storia di Caâ€™ Foscari. I Libri Di Ca' Foscari, 2018, , .	0.1	0
101	Credit Scoring in SME Asset-Backed Securities: An Italian Case Study. SSRN Electronic Journal, 0, , .	0.4	0
102	Contagion dynamics on financial networks *. , 2019, , 63-98.		0
103	Modeling Turning Points In Global Equity Market. SSRN Electronic Journal, 0, , .	0.4	0
104	Bond Supply Expectations and the Term Structure of Interest Rates. SSRN Electronic Journal, 0, , .	0.4	0
105	Buildingsâ€™ Energy Efficiency and the Probability of Mortgage Default: The Dutch Case. SSRN Electronic Journal, 0, , .	0.4	0