Fabio Caccioli

List of Publications by Year
in descending order

39 papers	**1,647** citations	430874 **18** h-index	414414 **32** g-index
39 all docs	**39** docs citations	**39** times ranked	**927** citing authors

#	Article	IF	Citations
1	Stability analysis of financial contagion due to overlapping portfolios. Journal of Banking and Finance, 2014, 46, 233-245.	2.9	302
2	Pathways towards instability in financial networks. Nature Communications, 2017, 8, 14416.	12.8	172
3	Overlapping portfolios, contagion, and financial stability. Journal of Economic Dynamics and Control, 2015, 51, 50-63.	1.6	151
4	Early coauthorship with top scientists predicts success in academic careers. Nature Communications, 2019, 10, 5170.	12.8	105
5	DebtRank: A Microscopic Foundation for Shock Propagation. PLoS ONE, 2015, 10, e0130406.	2.5	97
6	Network models of financial systemic risk: a review. Journal of Computational Social Science, 2018, 1, 81-114.	2.4	95
7	The physics of financial networks. Nature Reviews Physics, 2021, 3, 490-507.	26.6	89
8	HETEROGENEITY, CORRELATIONS AND FINANCIAL CONTAGION. International Journal of Modeling, Simulation, and Scientific Computing, 2012, 15, 1250058.	1.4	84
9	Network valuation in financial systems. Mathematical Finance, 2020, 30, 1181-1204.	1.8	55
10	Quantification of systemic risk from overlapping portfolios in the financial system. Journal of Financial Stability, 2021, 52, 100808.	5.2	55
11	Distress Propagation in Complex Networks: The Case of Non-Linear DebtRank. PLoS ONE, 2016, 11, e0163825.	2.5	50
12	Critical Fluctuations in Spatial Complex Networks. Physical Review Letters, 2010, 104, 218701.	7.8	44
13	Network Valuation in Financial Systems. SSRN Electronic Journal, 0, , .	0.4	33
14	Taming the Basel leverage cycle. Journal of Financial Stability, 2016, 27, 263-277.	5.2	30
15	Dynamic Facilitation Picture of a Higher-Order Glass Singularity. Physical Review Letters, 2010, 105, 265704.	7.8	28
16	Random Matrix Approach to Collective Behavior and Bulk Universality in Protein Dynamics. Physical Review Letters, 2009, 103, 268101.	7.8	27
17	Optimal liquidation strategies regularize portfolio selection. European Journal of Finance, 2013, 19, 554-571.	3.1	25
18	A percolation model for the emergence of the Bitcoin Lightning Network. Scientific Reports, 2020, 10, 4488.	3.3	25

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19	Reconstructing and stress testing credit networks. Journal of Economic Dynamics and Control, 2020, 111, 103817.	1.6	22
20	Replica approach to mean-variance portfolio optimization. Journal of Statistical Mechanics: Theory and Experiment, 2016, 2016, 123404.	2.3	20
21	LIQUIDITY RISK AND INSTABILITIES IN PORTFOLIO OPTIMIZATION. International Journal of Theoretical and Applied Finance, 2016, 19, 1650035.	0.5	16
22	Data-driven malaria prevalence prediction in large densely populated urban holoendemic sub-Saharan West Africa. Scientific Reports, 2020, 10, 15918.	3.3	16
23	Portfolio optimization under Expected Shortfall: contour maps of estimation error. Quantitative Finance, 2018, 18, 1295-1313.	1.7	15
24	Excess reciprocity distorts reputation in online social networks. Scientific Reports, 2017, 7, 3551.	3.3	14
25	Analytic solution to variance optimization with no short positions. Journal of Statistical Mechanics: Theory and Experiment, 2017, 2017, 123402.	2.3	12
26	Reverse stress testing interbank networks. Scientific Reports, 2017, 7, 15616.	3.3	11
27	THE EFFECT OF HETEROGENEITY ON FINANCIAL CONTAGION DUE TO OVERLAPPING PORTFOLIOS. International Journal of Modeling, Simulation, and Scientific Computing, 2016, 19, 1650016.	1.4	10
28	Non-equilibrium mean-field theories on scale-free networks. Journal of Statistical Mechanics: Theory and Experiment, 2009, 2009, P10004.	2.3	9
29	Fixation-coexistence transition in spatial populations. Europhysics Letters, 2013, 101, 18003.	2.0	8
30	Network topological determinants of pathogen spread. Scientific Reports, 2022, 12, 7692.	3.3	8
31	Network Models of Financial Systemic Risk: A Review. SSRN Electronic Journal, 0, , .	0.4	5
32	Taming financial systemic risk: models, instruments and early warning indicators. Journal of Economic Interaction and Coordination, 2020, 15, 1-7.	0.7	5
33	Bias-variance trade-off in portfolio optimization under expected shortfall with $\newcommand{\e}{{\rm e}} {\ell_2}$ regularization. Journal of Statistical Mechanics: Theory and Experiment, 2019, 2019, 013402.	2.3	3
34	Modelling Fire Sale Contagion Across Banks and Non-banks. SSRN Electronic Journal, 0, , .	0.4	3
35	Analytic approach to variance optimization under an â„"1 constraint. European Physical Journal B, 2019, 92, 1.	1.5	2
36	Bias-Variance Trade-Off in Portfolio Optimization under Expected Shortfall with $_2$ Regularization. SSRN Electronic Journal, 0, , .	0.4	1

#	Article	IF	Citations
37	Analytic Solution to Variance Optimization with No Short-Selling. SSRN Electronic Journal, 2017, , .	0.4	0
38	Optimizing Expected Shortfall under an â„"1 Constraintâ€"An Analytic Approach. Entropy, 2021, 23, 523.	2.2	0
39	Introduction to the special issue on the 24th annual Workshop on Economic science with Heterogeneous Interacting Agents, London, 2019 (WEHIA 2019). Journal of Economic Interaction and Coordination, 2022, 17, 401-404.	0.7	0