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	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
2	Network topological determinants of pathogen spread. Scientific Reports, 2022, 12, 7692.	3.3	8
3	Quantification of systemic risk from overlapping portfolios in the financial system. Journal of Financial Stability, 2021, 52, 100808.	5.2	55
4	Optimizing Expected Shortfall under an â„“1 Constraintâ€”An Analytic Approach. Entropy, 2021, 23, 523.	2.2	0
5	The physics of financial networks. Nature Reviews Physics, 2021, 3, 490-507.	26.6	89
6	Taming financial systemic risk: models, instruments and early warning indicators. Journal of Economic Interaction and Coordination, 2020, 15, 1-7.	0.7	5
7	Reconstructing and stress testing credit networks. Journal of Economic Dynamics and Control, 2020, 111, 103817.	1.6	22
8	Data-driven malaria prevalence prediction in large densely populated urban holoendemic sub-Saharan West Africa. Scientific Reports, 2020, 10, 15918.	3.3	16
9	Network valuation in financial systems. Mathematical Finance, 2020, 30, 1181-1204.	1.8	55
10	A percolation model for the emergence of the Bitcoin Lightning Network. Scientific Reports, 2020, 10, 4488.	3.3	25
11	Early coauthorship with top scientists predicts success in academic careers. Nature Communications, 2019, 10, 5170.	12.8	105
12	Bias-variance trade-off in portfolio optimization under expected shortfall with $ ewcommand{e}{{m e}} {ell_2}$ regularization. Journal of Statistical Mechanics: Theory and Experiment, 2019, 2019, 013402.	2.3	3
13	Analytic approach to variance optimization under an â„“1 constraint. European Physical Journal B, 2019, 92, 1.	1.5	2
14	Network models of financial systemic risk: a review. Journal of Computational Social Science, 2018, 1, 81-114.	2.4	95
15	Portfolio optimization under Expected Shortfall: contour maps of estimation error. Quantitative Finance, 2018, 18, 1295-1313.	1.7	15
16	Pathways towards instability in financial networks. Nature Communications, 2017, 8, 14416.	12.8	172
17	Reverse stress testing interbank networks. Scientific Reports, 2017, 7, 15616.	3.3	11
18	Excess reciprocity distorts reputation in online social networks. Scientific Reports, 2017, 7, 3551.	3.3	14

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19	Analytic solution to variance optimization with no short positions. Journal of Statistical Mechanics: Theory and Experiment, 2017, 2017, 123402.	2.3	12
20	Analytic Solution to Variance Optimization with No Short-Selling. SSRN Electronic Journal, 2017, , .	0.4	0
21	Distress Propagation in Complex Networks: The Case of Non-Linear DebtRank. PLoS ONE, 2016, 11, e0163825.	2.5	50
22	LIQUIDITY RISK AND INSTABILITIES IN PORTFOLIO OPTIMIZATION. International Journal of Theoretical and Applied Finance, 2016, 19, 1650035.	0.5	16
23	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
24	Taming the Basel leverage cycle. Journal of Financial Stability, 2016, 27, 263-277.	5.2	30
25	Replica approach to mean-variance portfolio optimization. Journal of Statistical Mechanics: Theory and Experiment, 2016, 2016, 123404.	2.3	20
26	Overlapping portfolios, contagion, and financial stability. Journal of Economic Dynamics and Control, 2015, 51, 50-63.	1.6	151
27	DebtRank: A Microscopic Foundation for Shock Propagation. PLoS ONE, 2015, 10, e0130406.	2.5	97
28	Stability analysis of financial contagion due to overlapping portfolios. Journal of Banking and Finance, 2014, 46, 233-245.	2.9	302
29	Optimal liquidation strategies regularize portfolio selection. European Journal of Finance, 2013, 19, 554-571.	3.1	25
30	Fixation-coexistence transition in spatial populations. Europhysics Letters, 2013, 101, 18003.	2.0	8
31	HETEROGENEITY, CORRELATIONS AND FINANCIAL CONTAGION. International Journal of Modeling, Simulation, and Scientific Computing, 2012, 15, 1250058.	1.4	84
32	Dynamic Facilitation Picture of a Higher-Order Glass Singularity. Physical Review Letters, 2010, 105, 265704.	7.8	28
33	Critical Fluctuations in Spatial Complex Networks. Physical Review Letters, 2010, 104, 218701.	7.8	44
34	Non-equilibrium mean-field theories on scale-free networks. Journal of Statistical Mechanics: Theory and Experiment, 2009, 2009, P10004.	2.3	9
35	Random Matrix Approach to Collective Behavior and Bulk Universality in Protein Dynamics. Physical Review Letters, 2009, 103, 268101.	7.8	27
36	Network Valuation in Financial Systems. SSRN Electronic Journal, 0, , .	0.4	33

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37	Network Models of Financial Systemic Risk: A Review. SSRN Electronic Journal, 0, , .	0.4	5
38	Bias-Variance Trade-Off in Portfolio Optimization under Expected Shortfall with ₂ Regularization. SSRN Electronic Journal, 0, , .	0.4	1
39	Modelling Fire Sale Contagion Across Banks and Non-banks. SSRN Electronic Journal, 0, , .	0.4	3