Alain Monfort

List of Publications by Year
in descending order

31 papers	2,069 citations	687363 13 h-index	610901 24 g-index
33 all docs	33 docs citations	33 times ranked	935 citing authors

#	Article	IF	Citations
1	Model risk management: Valuation and governance of pseudo-models. Econometrics and Statistics, 2021, 17, 1-22.	0.8	1
2	Composite indirect inference with application to corporate risks. Econometrics and Statistics, 2018, 7, 30-45.	0.8	7
3	Staying at zero with affine processes: An application to term structure modelling. Journal of Econometrics, 2017, 201, 348-366.	6.5	46
4	A Quadratic Kalman Filter. Journal of Econometrics, 2015, 187, 43-56.	6.5	15
5	Decomposing Euro-Area Sovereign Spreads: Credit and Liquidity Risks*. Review of Finance, 2014, 18, 2103-2151.	6.3	94
6	Regime Switching and Bond Pricing. Journal of Financial Econometrics, 2014, 12, 237-277.	1.5	17
7	No-arbitrage Near-Cointegrated VAR(p) term structure models, term premia and GDP growth. Journal of Banking and Finance, 2013, 37, 389-402.	2.9	44
8	Default, Liquidity, and Crises: an Econometric Framework. Journal of Financial Econometrics, 2013, 11, 221-262.	1.5	17
9	Joint econometric modeling of spot electricity prices, forwards and options. Review of Derivatives Research, 2012, 15, 217-256.	0.8	7
10	Asset pricing with Second-Order Esscher Transforms. Journal of Banking and Finance, 2012, 36, 1678-1687.	2.9	26
11	No-Arbitrage Near-Cointegrated VAR(p) Term Structure Models, Term Premia and GDP Growth. SSRN Electronic Journal, 2011, , .	0.4	17
12	Asset Pricing with Second-Order Esscher Transforms. SSRN Electronic Journal, 2010, , .	0.4	5
13	No-Arbitrage Near-Cointegrated Var(p) Term Structure Models, Term Premia and GDP Growth. SSRN Electronic Journal, 2009, , .	0.4	37
14	Econometric Asset Pricing Modelling. Journal of Financial Econometrics, 2008, 6, 407-458.	1.5	47
15	Optimal portfolio allocation under asset and surplus VaR constraints. Journal of Asset Management, 2008, 9, 178-192.	1.5	7
16	Econometric specification of stochastic discount factor models. Journal of Econometrics, 2007, 136, 509-530.	6.5	89
17	Affine Models for Credit Risk Analysis. Journal of Financial Econometrics, 2006, 4, 494-530.	1.5	62
18	Switching VARMA Term Structure Models. Journal of Financial Econometrics, 2006, 5, 105-153.	1.5	46

#	Article	IF	Citations
19	The econometrics of efficient portfolios. Journal of Empirical Finance, 2005, 12, 1-41.	1.8	24
20	Econometric specification of the risk neutral valuation model. Journal of Econometrics, 2000, 94, 117-143.	6.5	7
21	Bayesian estimation of switching ARMA models. Journal of Econometrics, 1999, 93, 229-255.	6.5	56
22	Switching state-space models Likelihood function, filtering and smoothing. Journal of Statistical Planning and Inference, 1998, 68, 65-103.	0.6	19
23	Indirect inference. Journal of Applied Econometrics, 1993, 8, S85-S118.	2.3	990
24	A General Approach to Serial Correlation. Econometric Theory, 1985, 1, 315-340.	0.7	54
25	Regime Switching and Bond Pricing. SSRN Electronic Journal, 0, , .	0.4	13
26	A Quadratic Kalman Filter. SSRN Electronic Journal, 0, , .	0.4	1
27	Compound autoregressive processes and defaultable bond pricing. , 0, , 141-168.		1
28	Asset Pricing with Second-Order Esscher Transforms. SSRN Electronic Journal, 0, , .	0.4	17
29	Staying at Zero with Affine Processes: A New Dynamic Term Structure Model. SSRN Electronic Journal, 0, , .	0.4	9
30	A Quadratic Kalman Filter. SSRN Electronic Journal, 0, , .	0.4	15
31	Staying at Zero with Affine Processes: An Application to Term Structure Modelling. SSRN Electronic Journal, 0, , .	0.4	11