Guilherme V Moura

List of Publications by Year
in descending order

17 papers	179 citations	1307594 7 h-index	1199594 12 g-index
17 all docs	17 docs citations	17 times ranked	166 citing authors

#	Article	IF	Citations
1	Dynamic factor multivariate GARCH model. Computational Statistics and Data Analysis, 2014, 76, 606-617.	1.2	28
2	Efficient Likelihood Evaluation of State-Space Representations. Review of Economic Studies, 2013, 80, 538-567.	5.4	27
3	Adaptive forecasting of exchange rates with panel data. International Journal of Forecasting, 2013, 29, 493-509.	6.5	18
4	Comparing high-dimensional conditional covariance matrices: Implications for portfolio selection. Journal of Banking and Finance, 2020, 118, 105882.	2.9	18
5	The interiorization of Brazilian violence, policing, and economic growth. Economia, 2015, 16, 359-375.	1.4	16
6	Predicting the yield curve using forecast combinations. Computational Statistics and Data Analysis, 2016, 100, 79-98.	1.2	16
7	Bond portfolio optimization using dynamic factor models. Journal of Empirical Finance, 2016, 37, 128-158.	1.8	16
8	Maximum likelihood estimation of a TVP-VAR. Economics Letters, 2019, 174, 78-83.	1.9	8
9	Determinants and Dynamics of Current Account Reversals: An Empirical Analysis. Oxford Bulletin of Economics and Statistics, 2010, 72, 486-517.	1.7	7
10	Efficient estimation of conditionally linear and Gaussian state space models. Economics Letters, 2014, 124, 494-499.	1.9	7
11	Measuring Risk in Fixed Income Portfolios using Yield Curve Models. Computational Economics, 2015, 46, 65-82.	2.6	7
12	SeleÃ§Ã£o de carteiras utilizando o modelo Fama-French-Carhart. Revista Brasileira De Economia, 2013, 67, 45-65.	0.1	5
13	Forecasting the yield curve with the arbitrage-free dynamic Nelsonâ€“Siegel model: Brazilian evidence. Economia, 2016, 17, 221-237.	1.4	3
14	Combining Multivariate Volatility Forecasts: An Economic-Based Approach. Journal of Financial Econometrics, 0, , nbw010.	1.5	2
15	Yield curve forecast combinations based on bond portfolio performance. Journal of Forecasting, 2018, 37, 64-82.	2.8	1
16	Measuring Risk in Fixed Income Portfolios Using Yield Curve Models. SSRN Electronic Journal, 0, , .	0.4	0
17	Combining Multivariate Volatility Forecasts: An Economic-Based Approach. SSRN Electronic Journal, 2015, , .	0.4	0