

# Andre Lucas

## List of Publications by Year in descending order

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207  
papers

6,407  
citations

117625

34  
h-index

128289

60  
g-index

209  
all docs

209  
docs citations

209  
times ranked

2852  
citing authors

#	ARTICLE	IF	CITATIONS
1	Dynamic clustering of multivariate panel data. <i>Journal of Econometrics</i> , 2023, 237, 105281.	6.5	3
2	Maximum likelihood estimation for score-driven models. <i>Journal of Econometrics</i> , 2022, 227, 325-346.	6.5	39
3	A time-varying parameter model for local explosions. <i>Journal of Econometrics</i> , 2022, 227, 65-84.	6.5	4
4	Joint Decomposition of Business and Financial Cycles: Evidence from Eight Advanced Economies*. <i>Oxford Bulletin of Economics and Statistics</i> , 2022, 84, 57-79.	1.7	7
5	Time-varying variance and skewness in realized volatility measures. <i>International Journal of Forecasting</i> , 2022, , .	6.5	2
6	Closed-Form Multi-Factor Copula Models With Observation-Driven Dynamic Factor Loadings. <i>Journal of Business and Economic Statistics</i> , 2021, 39, 1066-1079.	2.9	12
7	Observation-driven models for realized variances and overnight returns applied to Value-at-Risk and Expected Shortfall forecasting. <i>International Journal of Forecasting</i> , 2021, 37, 622-633.	6.5	4
8	Unobserved components with stochastic volatility: Simulation-based estimation and signal extraction. <i>Journal of Applied Econometrics</i> , 2021, 36, 614-627.	2.3	2
9	Dynamic factor models with clustered loadings: Forecasting education flows using unemployment data. <i>International Journal of Forecasting</i> , 2021, 37, 1426-1441.	6.5	5
10	The dynamic factor network model with an application to international trade. <i>Journal of Econometrics</i> , 2020, 216, 494-515.	6.5	7
11	Risk endogeneity at the lender/investor-of-last-resort. <i>Journal of Monetary Economics</i> , 2020, 116, 283-297.	3.4	5
12	Partially censored posterior for robust and efficient risk evaluation. <i>Journal of Econometrics</i> , 2020, 217, 335-355.	6.5	2
13	Nonlinear autoregressive models with optimality properties. <i>Econometric Reviews</i> , 2020, 39, 559-578.	1.1	7
14	Finite Sample Optimality of Score-Driven Volatility Models: Some Monte Carlo Evidence. <i>Econometrics and Statistics</i> , 2020, , .	0.8	7
15	Forecasting football match results in national league competitions using score-driven time series models. <i>International Journal of Forecasting</i> , 2019, 35, 797-809.	6.5	36
16	Fractional Integration and Fat Tails for Realized Covariance Kernels*. <i>Journal of Financial Econometrics</i> , 2019, 17, 66-90.	1.5	7
17	Forecasting economic time series using score-driven dynamic models with mixed-data sampling. <i>International Journal of Forecasting</i> , 2019, 35, 1735-1747.	6.5	12
18	Bank Business Models at Zero Interest Rates. <i>Journal of Business and Economic Statistics</i> , 2019, 37, 542-555.	2.9	31

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19	Modified efficient importance sampling for partially non-Gaussian state space models. <i>Statistica Neerlandica</i> , 2019, 73, 44-62.	1.6	2
20	A stochastic recurrence equations approach for score driven correlation models. <i>Econometric Reviews</i> , 2018, 37, 166-181.	1.1	4
21	New HEAVY Models for Fat-Tailed Realized Covariances and Returns. <i>Journal of Business and Economic Statistics</i> , 2018, 36, 643-657.	2.9	52
22	Missing Observations in Observation-Driven Time Series Models. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	1
23	Dynamic discrete copula models for high-frequency stock price changes. <i>Journal of Applied Econometrics</i> , 2018, 33, 966-985.	2.3	22
24	Global Credit Risk: World, Country and Industry Factors. <i>Journal of Applied Econometrics</i> , 2017, 32, 296-317.	2.3	30
25	Modeling Financial Sector Joint Tail Risk in the Euro Area. <i>Journal of Applied Econometrics</i> , 2017, 32, 171-191.	2.3	36
26	Network, market, and book-based systemic risk rankings. <i>Journal of Banking and Finance</i> , 2017, 78, 84-90.	2.9	23
27	Intraday Stochastic Volatility in Discrete Price Changes: The Dynamic Skellam Model. <i>Journal of the American Statistical Association</i> , 2017, 112, 1490-1503.	3.1	27
28	Do negative interest rates make banks less safe?. <i>Economics Letters</i> , 2017, 159, 112-115.	1.9	47
29	Long-Term versus Short-Term Contingencies in Asset Allocation. <i>Journal of Financial and Quantitative Analysis</i> , 2017, 52, 2277-2303.	3.5	1
30	Time-Varying Transition Probabilities for Markov Regime Switching Models. <i>Journal of Time Series Analysis</i> , 2017, 38, 458-478.	1.2	57
31	Joint Bayesian Analysis of Parameters and States in Nonlinear non-Gaussian State Space Models. <i>Journal of Applied Econometrics</i> , 2017, 32, 1003-1026.	2.3	6
32	Model-based Business Cycle and Financial Cycle Decomposition for Europe and the United States. , 2017, , 151-168.		0
33	Score-driven Systemic Risk Signaling for European Sovereign Bond Yields and CDS Spreads. , 2017, , 129-150.		4
34	Realized Wishart-Garch: A Score-Driven Multi-Asset Volatility Model. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	4
35	Semiparametric score driven volatility models. <i>Computational Statistics and Data Analysis</i> , 2016, 100, 58-69.	1.2	7
36	Rejoinder to the discussion "In-Sample Confidence Bands and Out-of-Sample Forecast Bands for Time-Varying Parameters in Observation-Driven Models". <i>International Journal of Forecasting</i> , 2016, 32, 893-894.	6.5	0

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37	Testing for Parameter Instability across Different Modeling Frameworks. <i>Journal of Financial Econometrics</i> , 2016, , nbw008.	1.5	1
38	Accounting for missing values in score-driven time-varying parameter models. <i>Economics Letters</i> , 2016, 148, 96-98.	1.9	7
39	Measuring financial cycles in a model-based analysis: Empirical evidence for the United States and the euro area. <i>Economics Letters</i> , 2016, 145, 83-87.	1.9	64
40	Spillover dynamics for systemic risk measurement using spatial financial time series models. <i>Journal of Econometrics</i> , 2016, 195, 211-223.	6.5	89
41	In-sample confidence bands and out-of-sample forecast bands for time-varying parameters in observation-driven models. <i>International Journal of Forecasting</i> , 2016, 32, 875-887.	6.5	37
42	Intervention time series analysis of crime rates: The case of sentence reform in Virginia. <i>Economic Modelling</i> , 2016, 57, 311-323.	3.8	9
43	Score-driven exponentially weighted moving averages and Value-at-Risk forecasting. <i>International Journal of Forecasting</i> , 2016, 32, 293-302.	6.5	35
44	The information in systemic risk rankings. <i>Journal of Empirical Finance</i> , 2016, 38, 461-475.	1.8	45
45	Predicting Time-Varying Parameters with Parameter-Driven and Observation-Driven Models. <i>Review of Economics and Statistics</i> , 2016, 98, 97-110.	4.3	99
46	Modeling Financial Sector Joint Tail Risk in the Euro Area. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	0
47	Intraday Stock Price Dependence Using Dynamic Discrete Copula Distributions. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	3
48	Numerically Accelerated Importance Sampling for Nonlinear Non-Gaussian State-Space Models. <i>Journal of Business and Economic Statistics</i> , 2015, 33, 114-127.	2.9	31
49	Information-theoretic optimality of observation-driven time series models for continuous responses. <i>Biometrika</i> , 2015, 102, 325-343.	2.4	123
50	Score Driven Exponentially Weighted Moving Average and Value-at-Risk Forecasting. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	3
51	Time Varying Transition Probabilities for Markov Regime Switching Models. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	8
52	The Dynamic Skellam Model with Applications. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	5
53	Conditional Euro Area Sovereign Default Risk. <i>Journal of Business and Economic Statistics</i> , 2014, 32, 271-284.	2.9	121
54	Observation-Driven Mixed-Measurement Dynamic Factor Models with an Application to Credit Risk. <i>Review of Economics and Statistics</i> , 2014, 96, 898-915.	4.3	93

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55	Long memory dynamics for multivariate dependence under heavy tails. <i>Journal of Empirical Finance</i> , 2014, 29, 187-206.	1.8	37
56	Washington meets Wall Street: A closer examination of the presidential cycle puzzle. <i>Journal of International Money and Finance</i> , 2014, 43, 50-69.	2.5	16
57	Nowcasting and forecasting global financial sector stress and credit market dislocation. <i>International Journal of Forecasting</i> , 2014, 30, 741-758.	6.5	8
58	Stationarity and ergodicity of univariate generalized autoregressive score processes. <i>Electronic Journal of Statistics</i> , 2014, 8, .	0.7	34
59	GENERALIZED AUTOREGRESSIVE SCORE MODELS WITH APPLICATIONS. <i>Journal of Applied Econometrics</i> , 2013, 28, 777-795.	2.3	649
60	Measuring Credit Risk in a Large Banking System: Econometric Modeling and Empirics. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	8
61	Cash Flow and Discount Rate Risk in Up and Down Markets: What Is Actually Priced?. <i>Journal of Financial and Quantitative Analysis</i> , 2012, 47, 1279-1301.	3.5	26
62	Economic Trends and Cycles in Crime: A Study for England and Wales. <i>Jahrbucher Fur Nationalokonomie Und Statistik</i> , 2012, 232, 652-677.	0.7	0
63	Risk aversion under preference uncertainty. <i>Finance Research Letters</i> , 2012, 9, 1-7.	6.7	5
64	Dynamic Factor Models With Macro, Frailty, and Industry Effects for U.S. Default Counts: The Credit Crisis of 2008. <i>Journal of Business and Economic Statistics</i> , 2012, 30, 521-532.	2.9	48
65	Long-Term Versus Short-Term Contingencies in Asset Allocation. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	0
66	Predicting Time-Varying Parameters with Parameter-Driven and Observation-Driven Models. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	12
67	Generalized Dynamic Panel Data Models with Random Effects for Cross-Section and Time. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	0
68	Fast Efficient Importance Sampling by State Space Methods. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	1
69	A Dynamic Multivariate Heavy-Tailed Model for Time-Varying Volatilities and Correlations. <i>Journal of Business and Economic Statistics</i> , 2011, 29, 552-563.	2.9	228
70	Blockholder dispersion and firm value. <i>Journal of Corporate Finance</i> , 2011, 17, 1330-1339.	5.5	138
71	Observation Driven Mixed-Measurement Dynamic Factor Models with an Application to Credit Risk. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	12
72	Forecasting Economic Time Series Using Unobserved Components Time Series Models. , 2011, , .		8

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73	Modeling frailty-correlated defaults using many macroeconomic covariates. Journal of Econometrics, 2011, 162, 312-325.	6.5	93
74	Modeling Frailty-Correlated Defaults using Many Macroeconomic Covariates. SSRN Electronic Journal, 2009, , .	0.4	0
75	Washington Meets Wall Street: A Closer Examination of the Presidential Cycle Puzzle. SSRN Electronic Journal, 2009, , .	0.4	2
76	Global loss diversification in the insurance sector. Insurance: Mathematics and Economics, 2009, 44, 415-425.	1.2	7
77	Testing the assumptions behind importance sampling. Journal of Econometrics, 2009, 149, 2-11.	6.5	61
78	Credit cycles and macro fundamentals. Journal of Empirical Finance, 2009, 16, 42-54.	1.8	78
79	Unobserved components models in economics and finance. IEEE Control Systems, 2009, 29, 71-81.	0.8	33
80	Quantile forecasting for credit risk management using possibly misspecified hidden Markov models. Journal of Forecasting, 2008, 27, 566-586.	2.8	5
81	The multi-state latent factor intensity model for credit rating transitions. Journal of Econometrics, 2008, 142, 399-424.	6.5	102
82	The Effect of Shortfall as a Risk Measure for Portfolios with Hedge Funds. Journal of Business Finance and Accounting, 2008, 35, 200-226.	2.7	11
83	Estimating systematic continuous-time trends in recidivism using a non-Gaussian panel data model. Statistica Neerlandica, 2008, 62, 104-130.	1.6	5
84	Modelling Portfolio Defaults Using Hidden Markov Models with Covariates. Econometrics Journal, 2008, 11, 155-171.	2.3	28
85	A Non-Gaussian Panel Time Series Model for Estimating and Decomposing Default Risk. Journal of Business and Economic Statistics, 2008, 26, 510-525.	2.9	40
86	Hedging Large Portfolios of Options in Discrete Time*. Applied Mathematical Finance, 2008, 15, 251-275.	1.2	0
87	Monte Carlo Estimation for Nonlinear Non-Gaussian State Space Models. Biometrika, 2007, 94, 827-839.	2.4	56
88	Modeling Around-the-Clock Price Discovery for Cross-Listed Stocks Using State Space Methods. Journal of Business and Economic Statistics, 2007, 25, 213-225.	2.9	105
89	Chapter 8 Trend-Cycle Decomposition Models with Smooth-Transition Parameters: Evidence from U.S. Economic Time Series. Contributions To Economic Analysis, 2006, 276, 199-219.	0.1	4
90	Discrete versus continuous state switching models for portfolio credit risk. Journal of Banking and Finance, 2006, 30, 23-35.	2.9	21

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91	Breakdown and groups. <i>Annals of Statistics</i> , 2005, 33, 977.	2.6	79
92	Business and default cycles for credit risk. <i>Journal of Applied Econometrics</i> , 2005, 20, 311-323.	2.3	118
93	The Multi-State Latent Factor Intensity Model for Credit Rating Transitions. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	22
94	Discrete-Time Financial Planning Models Under Loss-Averse Preferences. <i>Operations Research</i> , 2005, 53, 403-414.	1.9	21
95	Empirical credit cycles and capital buffer formation. <i>Journal of Banking and Finance</i> , 2005, 29, 3159-3179.	2.9	72
96	A comparison of minimum MSE and maximum power for the nearly integrated non-Gaussian model. <i>Journal of Econometrics</i> , 2004, 119, 45-71.	6.5	6
97	Short patches of outliers, ARCH and volatility modelling. <i>Applied Financial Economics</i> , 2004, 14, 221-231.	0.5	24
98	Comprehensive definitions of breakdown points for independent and dependent observations. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2003, 65, 81-94.	2.2	82
99	Tail behaviour of credit loss distributions for general latent factor models. <i>Applied Mathematical Finance</i> , 2003, 10, 337-357.	1.2	16
100	A Non-Gaussian Panel Time Series Model for Estimating and Decomposing Default Risk. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	16
101	Pro-Cyclicality, Empirical Credit Cycles, and Capital Buffer Formation. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	3
102	Hedge Fund Payoffs and Loss Aversion. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	2
103	Round-the-Clock Price Discovery for Cross-Listed Stocks: U.S.-Dutch Evidence. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	17
104	Business and Default Cycles for Credit Risk. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	19
105	Stock selection, style rotation, and risk. <i>Journal of Empirical Finance</i> , 2002, 9, 1-34.	1.8	49
106	Explaining Hedge Fund Investment Styles by Loss Aversion: A Rational Alternative. <i>SSRN Electronic Journal</i> , 2002, , .	0.4	14
107	Semi-nonparametric cointegration testing. <i>Journal of Econometrics</i> , 2002, 108, 253-280.	6.5	10
108	An analytic approach to credit risk of large corporate bond and loan portfolios. <i>Journal of Banking and Finance</i> , 2001, 25, 1635-1664.	2.9	94

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109	Evaluating the Basle Guidelines for Backtesting Banks' Internal Risk Management Models. Journal of Money, Credit and Banking, 2001, 33, 826.	1.6	29
110	Fat Tails and the Effect on Optimal Asset Allocations. , 2001, , 272-288.		0
111	A Note on Optimal Estimation From a Risk-Management Perspective Under Possibly Misspecified Tail Behavior. Journal of Business and Economic Statistics, 2000, 18, 31-39.	2.9	16
112	SETS, arbitrage activity, and stock price dynamics. Journal of Banking and Finance, 2000, 24, 1289-1306.	2.9	52
113	Quantiles for t-statistics based on M-estimators of unit roots. Economics Letters, 2000, 67, 131-137.	1.9	9
114	A Note on Optimal Estimation from a Risk-Management Perspective under Possibly Misspecified Tail Behavior. Journal of Business and Economic Statistics, 2000, 18, 31.	2.9	19
115	Testing for ARCH in the presence of additive outliers. Journal of Applied Econometrics, 1999, 14, 539-562.	2.3	90
116	Statistical algorithms for models in state space using SsfPack 2.2. Econometrics Journal, 1999, 2, 107-160.	2.3	315
117	Testing for Smooth Transition Nonlinearity in the Presence of Outliers. Journal of Business and Economic Statistics, 1999, 17, 217-235.	2.9	43
118	Testing for Smooth Transition Nonlinearity in the Presence of Outliers. Journal of Business and Economic Statistics, 1999, 17, 217.	2.9	81
119	Testing for ARCH in the presence of additive outliers. Journal of Applied Econometrics, 1999, 14, 539-562.	2.3	6
120	Outlier robust analysis of long-run marketing effects for weekly scanning data. Journal of Econometrics, 1998, 89, 293-315.	6.5	31
121	Inference on cointegrating ranks using $I_r$ and $I_m$ tests based on pseudo-likelihoods. Econometric Reviews, 1998, 17, 185-214.	1.1	19
122	Outlier Detection in Cointegration Analysis. Journal of Business and Economic Statistics, 1998, 16, 459.	2.9	14
123	Outlier Detection in Cointegration Analysis. Journal of Business and Economic Statistics, 1998, 16, 459-468.	2.9	26
124	Extreme Returns, Downside Risk, and Optimal Asset Allocation. Journal of Portfolio Management, 1998, 25, 71-79.	0.6	83
125	Cointegration Testing Using Pseudolikelihood Ratio Tests. Econometric Theory, 1997, 13, 149-169.	0.7	34
126	Asymptotic robustness of least median of squares for autoregressions with additive outliers. Communications in Statistics - Theory and Methods, 1997, 26, 2363-2380.	1.0	10



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127	Robustness of the student t based M-estimator. Communications in Statistics - Theory and Methods, 1997, 26, 1165-1182.	1.0	86
128	Outlier Robust GMM Estimation Of Leverage Determinants. SSRN Electronic Journal, 1997, , .	0.4	13
129	Unit Root Tests Based on M Estimators. Econometric Theory, 1995, 11, 331-346.	0.7	80
130	An outlier robust unit root test with an application to the extended Nelson-Plosser data. Journal of Econometrics, 1995, 66, 153-173.	6.5	60
131	Classical and Bayesian aspects of robust unit root inference. Journal of Econometrics, 1995, 69, 27-59.	6.5	28
132	A note on the relationship between GARCH and symmetric stable processes. Journal of Empirical Finance, 1995, 2, 253-264.	1.8	28
133	Positivity conditions for stochastic state space modelling of time series. Econometric Reviews, 1992, 11, 379-396.	1.1	3
134	A General Framework for Observation Driven Time-Varying Parameter Models. SSRN Electronic Journal, 0, , .	0.4	46
135	Macro, Industry, and Frailty Effects in Defaults During the 2008 Credit Crisis. SSRN Electronic Journal, 0, , .	0.4	0
136	A Dynamic Multivariate Heavy-Tailed Model for Time-Varying Volatilities and Correlations. SSRN Electronic Journal, 0, , .	0.4	17
137	Blockholder Dispersion and Firm Value. SSRN Electronic Journal, 0, , .	0.4	4
138	A Dynamic Bivariate Poisson Model for Analysing and Forecasting Match Results in the English Premier League. SSRN Electronic Journal, 0, , .	0.4	3
139	Structural Intervention Time Series Analysis of Crime Rates: The Impact of Sentence Reform in Virginia. SSRN Electronic Journal, 0, , .	0.4	1
140	Conditional Euro Area Sovereign Default Risk. SSRN Electronic Journal, 0, , .	0.4	17
141	Optimal Formulations for Nonlinear Autoregressive Processes. SSRN Electronic Journal, 0, , .	0.4	10
142	Information Theoretic Optimality of Observation Driven Time Series Models. SSRN Electronic Journal, 0, , .	0.4	7
143	Maximum Likelihood Estimation for Generalized Autoregressive Score Models. SSRN Electronic Journal, 0, , .	0.4	43
144	Spillover Dynamics for Systemic Risk Measurement Using Spatial Financial Time Series Models. SSRN Electronic Journal, 0, , .	0.4	4

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145	Score Driven Exponentially Weighted Moving Averages and Value-at-Risk Forecasting. SSRN Electronic Journal, 0, , .	0.4	1
146	Mixed Density Based Copula Likelihood. SSRN Electronic Journal, 0, , .	0.4	0
147	The Information in Systemic Risk Rankings. SSRN Electronic Journal, 0, , .	0.4	5
148	In-Sample Confidence Bands and Out-of-Sample Forecast Bands for Time-Varying Parameters in Observation Driven Models. SSRN Electronic Journal, 0, , .	0.4	2
149	Measuring Financial Cycles in a Model-Based Analysis: Empirical Evidence for the United States and the Euro Area. SSRN Electronic Journal, 0, , .	0.4	0
150	Feasible Invertibility Conditions and Maximum Likelihood Estimation for Observation-Driven Models. SSRN Electronic Journal, 0, , .	0.4	6
151	Bank Business Models at Zero Interest Rates. SSRN Electronic Journal, 0, , .	0.4	1
152	Forecasting Football Match Results in National League Competitions Using Score-Driven Time Series Models. SSRN Electronic Journal, 0, , .	0.4	3
153	Unobserved Components with Stochastic Volatility in U.S. Inflation: Estimation and Signal Extraction. SSRN Electronic Journal, 0, , .	0.4	1
154	The Analysis and Forecasting of ATP Tennis Matches Using a High-Dimensional Dynamic Model. SSRN Electronic Journal, 0, , .	0.4	1
155	Tail Heterogeneity for Dynamic Covariance-Matrix-Valued Random Variables: the F-Riesz Distribution. SSRN Electronic Journal, 0, , .	0.4	3
156	Analyzing the Term Structure of Interest Rates Using the Dynamic Nelson-Siegel Model with Time-Varying Parameters. SSRN Electronic Journal, 0, , .	0.4	14
157	Forecasting Cross-Sections of Frailty-Correlated Default. SSRN Electronic Journal, 0, , .	0.4	4
158	Forecasting Cross-Sections of Frailty-Correlated Default. SSRN Electronic Journal, 0, , .	0.4	1
159	Short-Put Exposures in Hedge Fund Returns: Are They Really There?. SSRN Electronic Journal, 0, , .	0.4	2
160	Mixed Measurement Dynamic Factor Models. SSRN Electronic Journal, 0, , .	0.4	1
161	Macro, Industry, and Frailty Effects in Defaults: The 2008 Credit Crisis in Perspective. SSRN Electronic Journal, 0, , .	0.4	4
162	Systemic Risk Diagnostics: Coincident Indicators and Early Warning Signals. SSRN Electronic Journal, 0, , .	0.4	24

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163	Systemic Risk Diagnostics: Coincident Indicators and Early Warning Signals. SSRN Electronic Journal, 0, , .	0.4	11
164	Numerically Accelerated Importance Sampling for Nonlinear Non-Gaussian State Space Models. SSRN Electronic Journal, 0, , .	0.4	9
165	Modeling Dynamic Volatilities and Correlations Under Skewness and Fat Tails. SSRN Electronic Journal, 0, , .	0.4	10
166	Long Memory Dynamics for Multivariate Dependence Under Heavy Tails. SSRN Electronic Journal, 0, , .	0.4	6
167	Conditional Probabilities for Euro Area Sovereign Default Risk. SSRN Electronic Journal, 0, , .	0.4	6
168	Stationarity and Ergodicity of Univariate Generalized Autoregressive Score Processes. SSRN Electronic Journal, 0, , .	0.4	8
169	Regime Switches in Volatility and Correlation of Financial Institutions. SSRN Electronic Journal, 0, , .	0.4	20
170	Regime Switches in the Volatility and Correlation of Financial Institutions. SSRN Electronic Journal, 0, , .	0.4	17
171	Joint Independent Metropolis-Hastings Methods for Nonlinear Non-Gaussian State Space Models. SSRN Electronic Journal, 0, , .	0.4	2
172	Testing for Parameter Instability in Competing Modeling Frameworks. SSRN Electronic Journal, 0, , .	0.4	1
173	A Dynamic Yield Curve Model with Stochastic Volatility and Non-Gaussian Interactions: An Empirical Study of Non-Standard Monetary Policy in the Euro Area. SSRN Electronic Journal, 0, , .	0.4	7
174	New HEAVY Models for Fat-Tailed Returns and Realized Covariance Kernels. SSRN Electronic Journal, 0, , .	0.4	5
175	Low Frequency and Weighted Likelihood Solutions for Mixed Frequency Dynamic Factor Models. SSRN Electronic Journal, 0, , .	0.4	1
176	Analytic Decision Rules for Financial Stochastic Programs. SSRN Electronic Journal, 0, , .	0.4	2
177	Generalized Autoregressive Method of Moments. SSRN Electronic Journal, 0, , .	0.4	5
178	Measuring Financial Cycles with a Model-Based Filter: Empirical Evidence for the United States and the Euro Area. SSRN Electronic Journal, 0, , .	0.4	7
179	Fractional Integration and Fat Tails for Realized Covariance Kernels and Returns. SSRN Electronic Journal, 0, , .	0.4	4
180	The Dynamic Factor Network Model with an Application to Global Credit-Risk. SSRN Electronic Journal, 0, , .	0.4	1

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181	Modeling the Business and Financial Cycle in a Multivariate Structural Time Series Model. SSRN Electronic Journal, 0, , .	0.4	7
182	Forecasting Economic Time Series Using Score-Driven Dynamic Models with Mixed-Data Sampling. SSRN Electronic Journal, 0, , .	0.4	1
183	A Time-Varying Parameter Model for Local Explosions. SSRN Electronic Journal, 0, , .	0.4	1
184	Discrete versus Continuous State Switching Models for Portfolio Credit Risk. SSRN Electronic Journal, 0, , .	0.4	3
185	Black Scholes for Portfolios of Options in Discrete Time. SSRN Electronic Journal, 0, , .	0.4	0
186	Nonparametric Estimation for Non-Homogeneous Semi-Markov Processes: An Application to Credit Risk. SSRN Electronic Journal, 0, , .	0.4	1
187	Estimating Systematic Continuous-Time Trends in Recidivism Using a Non-Gaussian Panel Data Model. SSRN Electronic Journal, 0, , .	0.4	2
188	Quantile Forecasting for Credit Risk Management using Possibly Mis-specified Hidden Markov Models. SSRN Electronic Journal, 0, , .	0.4	0
189	Macro and Industry Dynamics for Frailty-Correlated Default: A Joint Modeling Approach. SSRN Electronic Journal, 0, , .	0.4	0
190	Risk Aversion Under Preference Uncertainty. SSRN Electronic Journal, 0, , .	0.4	1
191	Why Do Investors Eventually Sell Losers? How Expectation and Adaptation to Losses Affect Future Capitulation Decisions. SSRN Electronic Journal, 0, , .	0.4	0
192	Macro, Frailty, and Contagion Effects in Defaults: Lessons from the 2008 Credit Crisis. SSRN Electronic Journal, 0, , .	0.4	2
193	The Analysis of Stochastic Volatility in the Presence of Daily Realised Measures. SSRN Electronic Journal, 0, , .	0.4	4
194	A New Semiparametric Volatility Model. SSRN Electronic Journal, 0, , .	0.4	1
195	Aggregating Credit and Market Risk: The Impact of Model Specification. SSRN Electronic Journal, 0, , .	0.4	0
196	Stationarity and Ergodicity Regions for Score Driven Dynamic Correlation Model. SSRN Electronic Journal, 0, , .	0.4	0
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