Giovanni Angelini

List of Publications by Year
in descending order

17 papers	298 citations	1163117 8 h-index	1199594 12 g-index
17 all docs	17 docs citations	17 times ranked	248 citing authors

#	Article	IF	Citations
1	Weighted Elo rating for tennis match predictions. European Journal of Operational Research, 2022, 297, 120-132.	5.7	10
2	Bootstrap inference and diagnostics in state space models: With applications to dynamic macro models. Journal of Applied Econometrics, 2022, 37, 3-22.	2.3	2
3	Informational efficiency and behaviour within in-play prediction markets. International Journal of Forecasting, 2022, 38, 282-299.	6.5	13
4	Big data from dynamic pricing: A smart approach to tourism demand forecasting. International Journal of Forecasting, 2021, 37, 1049-1060.	6.5	29
5	Under the same (Chole)sky: DNK models, timing restrictions and recursive identification of monetary policy shocks. Journal of Economic Dynamics and Control, 2021, 133, 104265.	1.6	1
6	Bootstrap lag selection in DSGE models with expectations correction. Econometrics and Statistics, 2020, 14, 38-48.	0.8	0
7	Does advance booking matter in hedonic pricing? A new multivariate approach. International Journal of Tourism Research, 2020, 22, 277-288.	3.7	5
8	Exogenous uncertainty and the identification of structural vector autoregressions with external instruments. Journal of Applied Econometrics, 2019, 34, 951-971.	2.3	29
9	Uncertainty across volatility regimes. Journal of Applied Econometrics, 2019, 34, 437-455.	2.3	62
10	Efficiency of online football betting markets. International Journal of Forecasting, 2019, 35, 712-721.	6.5	49
11	DSGE Models with observation-driven time-varying volatility. Economics Letters, 2018, 171, 169-171.	1.9	4
12	PARX model for football match predictions. Journal of Forecasting, 2017, 36, 795-807.	2.8	33
13	Efficiency of Online Football Betting Markets. SSRN Electronic Journal, 2017, , .	0.4	0
14	Misspecification and Expectations Correction in New Keynesian DSGE Models. Oxford Bulletin of Economics and Statistics, 2016, 78, 623-649.	1.7	2
15	Developing a Composite Indicator of Residentsâ€™ Well-Being: The Case of the Romagna Area. Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies, 2014, , 337-345.	0.2	0
16	DEA-Like Model and Common Weights Approach for the Construction of a Subjective Community Well-Being Indicator. Social Indicators Research, 2013, 114, 405-424.	2.7	59
17	Informational Efficiency and Price Reaction Within In-Play Prediction Markets. SSRN Electronic Journal, 0, , .	0.4	0