

# Paolo Barucca

## List of Publications by Year in descending order

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Version: 2024-02-01

31  
papers

532  
citations

933447

10  
h-index

752698

20  
g-index

32  
all docs

32  
docs citations

32  
times ranked

329  
citing authors

#	ARTICLE	IF	CITATIONS
1	Network models of financial systemic risk: a review. <i>Journal of Computational Social Science</i> , 2018, 1, 81-114.	2.4	95
2	The physics of financial networks. <i>Nature Reviews Physics</i> , 2021, 3, 490-507.	26.6	89
3	Network valuation in financial systems. <i>Mathematical Finance</i> , 2020, 30, 1181-1204.	1.8	55
4	Disentangling bipartite and core-periphery structure in financial networks. <i>Chaos, Solitons and Fractals</i> , 2016, 88, 244-253.	5.1	48
5	A dynamic network model with persistent links and node-specific latent variables, with an application to the interbank market. <i>European Journal of Operational Research</i> , 2020, 281, 50-65.	5.7	36
6	Network Valuation in Financial Systems. <i>SSRN Electronic Journal</i> , 0, , .	0.4	33
7	The organization of the interbank network and how ECB unconventional measures affected the e-MID overnight market. <i>Computational Management Science</i> , 2018, 15, 33-53.	1.3	23
8	Common asset holdings and systemic vulnerability across multiple types of financial institution. <i>Journal of Financial Stability</i> , 2021, 52, 100810.	5.2	19
9	Centrality metrics and localization in core-periphery networks. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2016, 2016, 023401.	2.3	18
10	Cross-correlations of American baby names. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2015, 112, 7943-7947.	7.1	16
11	Forward-looking solvency contagion. <i>Journal of Economic Dynamics and Control</i> , 2019, 108, 103755.	1.6	11
12	Resolution of ranking hierarchies in directed networks. <i>PLoS ONE</i> , 2018, 13, e0191604.	2.5	10
13	Collateral Unchained: Rehypothecation networks, concentration and systemic effects. <i>Journal of Financial Stability</i> , 2021, 52, 100811.	5.2	9
14	The Recurrent Reinforcement Learning Crypto Agent. <i>IEEE Access</i> , 2022, 10, 38590-38599.	4.2	9
15	Exactly solvable random graph ensemble with extensively many short cycles. <i>Journal of Physics A: Mathematical and Theoretical</i> , 2018, 51, 085101.	2.1	8
16	Consensus formation on heterogeneous networks. <i>EPI Data Science</i> , 2022, 11, .	2.8	6
17	Network Models of Financial Systemic Risk: A Review. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
18	Tackling Information Asymmetry in Networks: A New Entropy-Based Ranking Index. <i>Journal of Statistical Physics</i> , 2018, 173, 1028-1044.	1.2	5

#	ARTICLE	IF	CITATIONS
19	A generative model for age and income distribution. EPJ Data Science, 2022, 11, .	2.8	5
20	A mean-field model of memristive circuit interaction. Europhysics Letters, 2018, 122, 40008.	2.0	4
21	A Fair Governance: On Inequality, Power and Democracy. Topoi, 2020, 40, 765.	1.3	4
22	Spectral partitioning in equitable graphs. Physical Review E, 2017, 95, 062310.	2.1	3
23	Degree-correlations in a bursting dynamic network model. Journal of Economic Interaction and Coordination, 2019, 14, 663-695.	0.7	3
24	Eigenvalue and eigenvector statistics in time series analysis. Europhysics Letters, 2020, 129, 60003.	2.0	3
25	Evaluating structural edge importance in temporal networks. EPJ Data Science, 2021, 10, .	2.8	3
26	Reinforcement Learning for Systematic FX Trading. IEEE Access, 2022, 10, 5024-5036.	4.2	3
27	Deep recurrent modelling of Granger causality with latent confounding. Expert Systems With Applications, 2022, 207, 118036.	7.6	2
28	Spectral density of equitable core-periphery graphs. Physica A: Statistical Mechanics and Its Applications, 2020, 553, 124649.	2.6	1
29	Network sensitivity of systemic risk. Journal of Network Theory in Finance, 2020, , .	0.7	1
30	Identifying clusters of anomalous payments in the salvadorian payment system. Latin American Journal of Central Banking, 2022, 3, 100050.	1.2	1
31	Behind the Price: On the Role of Agent's Reflexivity in Financial Market Microstructure. Studies in Applied Philosophy, Epistemology and Rational Ethics, 2017, , 51-61.	0.3	0