Paolo Barucca

List of Publications by Year
in descending order

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	A generative model for age and income distribution. EPJ Data Science, 2022, 11, .	2.8	5
2	Reinforcement Learning for Systematic FX Trading. IEEE Access, 2022, 10, 5024-5036.	4.2	3
3	The Recurrent Reinforcement Learning Crypto Agent. IEEE Access, 2022, 10, 38590-38599.	4.2	9
4	Identifying clusters of anomalous payments in the salvadorian payment system. Latin American Journal of Central Banking, 2022, 3, 100050.	1.2	1
5	Consensus formation on heterogeneous networks. EPJ Data Science, 2022, 11, .	2.8	6
6	Deep recurrent modelling of Granger causality with latent confounding. Expert Systems With Applications, 2022, 207, 118036.	7.6	2
7	Common asset holdings and systemic vulnerability across multiple types of financial institution. Journal of Financial Stability, 2021, 52, 100810.	5.2	19
8	Collateral Unchained: Rehypothecation networks, concentration and systemic effects. Journal of Financial Stability, 2021, 52, 100811.	5.2	9
9	Evaluating structural edge importance in temporal networks. EPJ Data Science, 2021, 10, .	2.8	3
10	The physics of financial networks. Nature Reviews Physics, 2021, 3, 490-507.	26.6	89
11	A dynamic network model with persistent links and node-specific latent variables, with an application to the interbank market. European Journal of Operational Research, 2020, 281, 50-65.	5.7	36
12	Network valuation in financial systems. Mathematical Finance, 2020, 30, 1181-1204.	1.8	55
13	Spectral density of equitable coreâ€“periphery graphs. Physica A: Statistical Mechanics and Its Applications, 2020, 553, 124649.	2.6	1
14	A Fair Governance: On Inequality, Power and Democracy. Topoi, 2020, 40, 765.	1.3	4
15	Eigenvalue and eigenvector statistics in time series analysis. Europhysics Letters, 2020, 129, 60003.	2.0	3
16	Network sensitivity of systemic risk. Journal of Network Theory in Finance, 2020, , .	0.7	1
17	Forward-looking solvency contagion. Journal of Economic Dynamics and Control, 2019, 108, 103755.	1.6	11
18	Degree-correlations in a bursting dynamic network model. Journal of Economic Interaction and Coordination, 2019, 14, 663-695.	0.7	3

#	Article	IF	Citations
19	Network models of financial systemic risk: a review. Journal of Computational Social Science, 2018, 1, 81-114.	2.4	95
20	Exactly solvable random graph ensemble with extensively many short cycles. Journal of Physics A: Mathematical and Theoretical, 2018, 51, 085101.	2.1	8
21	The organization of the interbank network and how ECB unconventional measures affected the e-MID overnight market. Computational Management Science, 2018, 15, 33-53.	1.3	23
22	A mean-field model of memristive circuit interaction. Europhysics Letters, 2018, 122, 40008.	2.0	4
23	Tackling Information Asymmetry in Networks: A New Entropy-Based Ranking Index. Journal of Statistical Physics, 2018, 173, 1028-1044.	1.2	5
24	Resolution of ranking hierarchies in directed networks. PLoS ONE, 2018, 13, e0191604.	2.5	10
25	Spectral partitioning in equitable graphs. Physical Review E, 2017, 95, 062310.	2.1	3
26	Behind the Price: On the Role of Agentâ€™s Reflexivity in Financial Market Microstructure. Studies in Applied Philosophy, Epistemology and Rational Ethics, 2017, , 51-61.	0.3	0
27	Disentangling bipartite and core-periphery structure in financial networks. Chaos, Solitons and Fractals, 2016, 88, 244-253.	5.1	48
28	Centrality metrics and localization in core-periphery networks. Journal of Statistical Mechanics: Theory and Experiment, 2016, 2016, 023401.	2.3	18
29	Cross-correlations of American baby names. Proceedings of the National Academy of Sciences of the United States of America, 2015, 112, 7943-7947.	7.1	16
30	Network Valuation in Financial Systems. SSRN Electronic Journal, 0, , .	0.4	33
31	Network Models of Financial Systemic Risk: A Review. SSRN Electronic Journal, 0, , .	0.4	5