Roman Liesenfeld

List of Publications by Year
in descending order

54 papers	1,155 citations	687363 13 h-index	434195 31 g-index
54 all docs	54 docs citations	54 times ranked	506 citing authors

#	Article	IF	Citations
1	Univariate and multivariate stochastic volatility models: estimation and diagnostics. Journal of Empirical Finance, 2003, 10, 505-531.	1.8	198
2	Time series of count data: modeling, estimation and diagnostics. Computational Statistics and Data Analysis, 2006, 51, 2350-2364.	1.2	144
3	The conditional autoregressive Wishart model for multivariate stock market volatility. Journal of Econometrics, 2012, 167, 211-223.	6.5	130
4	Stochastic volatility models: conditional normality versus heavy-tailed distributions. Journal of Applied Econometrics, 2000, 15, 137-160.	2.3	97
5	A generalized bivariate mixture model for stock price volatility and trading volume. Journal of Econometrics, 2001, 104, 141-178.	6.5	88
6	Classical and Bayesian Analysis of Univariate and Multivariate Stochastic Volatility Models. Econometric Reviews, 2006, 25, 335-360.	1.1	61
7	Dynamic BivarSate Mixture Models: Modeling the Behavior of Prices and Trading Volume. Journal of Business and Economic Statistics, 1998, 16, 101-109.	2.9	51
8	Dynamic Factor Models for Multivariate Count Data: An Application to Stock-Market Trading Activity. Journal of Business and Economic Statistics, 2011, 29, 73-85.	2.9	45
9	Modelling financial transaction price movements: a dynamic integer count data model. Empirical Economics, 2006, 30, 795-825.	3.0	44
10	Intra-daily volatility spillovers in international stock markets. Journal of International Money and Finance, 2015, 53, 95-114.	2.5	32
11	Dynamic Bivariate Mixture Models: Modeling the Behavior of Prices and Trading Volume. Journal of Business and Economic Statistics, 1998, 16, 101.	2.9	31
12	Improving MCMC, using efficient importance sampling. Computational Statistics and Data Analysis, 2008, 53, 272-288.	1.2	31
13	Efficient Likelihood Evaluation of State-Space Representations. Review of Economic Studies, 2013, 80, 538-567.	5.4	27
14	Efficient estimation of probit models with correlated errors. Journal of Econometrics, 2010, 156, 367-376.	6.5	19
15	Likelihoodâ€Based Inference and Prediction in Spatioâ€Temporal Panel Count Models for Urban Crimes. Journal of Applied Econometrics, 2017, 32, 600-620.	2.3	18
16	Factor stateâ€“space models for high-dimensional realized covariance matrices of asset returns. Journal of Empirical Finance, 2020, 55, 1-20.	1.8	14
17	A Nonlinear Forecasting Model of GDP Growth. Review of Economics and Statistics, 2005, 87, 697-708.	4.3	13
18	Estimation of Dynamic Bivariate Mixture Models. Journal of Business and Economic Statistics, 2003, 21, 570-576.	2.9	9

#	Article	IF	Citations
19	Title is missing!. A St A - Advances in Statistical Analysis, 2001, 85, 387-407.	0.4	9
20	Likelihood Evaluation of High-Dimensional Spatial Latent Gaussian Models with Non-Gaussian Response Variables. Advances in Econometrics, 2016, , 35-77.	0.3	8
21	The Gibbs sampler with particle efficient importance sampling for state-space models*. Econometric Reviews, 2019, 38, 1152-1175.	1.1	8
22	Determinants and Dynamics of Current Account Reversals: An Empirical Analysis. Oxford Bulletin of Economics and Statistics, 2010, 72, 486-517.	1.7	7
23	Efficient importance sampling in mixture frameworks. Computational Statistics and Data Analysis, 2014, 76, 449-463.	1.2	7
24	Estimating time series models for count data using efficient importance sampling. A St A - Advances in Statistical Analysis, 2001, 85, 387-407.	0.4	6
25	Analysis of Discrete Dependent Variable Models with Spatial Correlation. SSRN Electronic Journal, 0, , .	0.4	5
26	Timing structural change: a conditional probabilistic approach. Journal of Applied Econometrics, 2006, 21, 175-190.	2.3	4
27	Simulation Techniques for Panels: Efficient Importance Sampling. , 2008, , 419-450.		4
28	Effi cient Likelihood Evaluation of State-Space Representations. SSRN Electronic Journal, 0, , .	0.4	4
29	A Non-Linear Forecasting Model of GDP Growth. SSRN Electronic Journal, 2003, , .	0.4	3
30	The Decline in German Output Volatility: A Bayesian Analysis. SSRN Electronic Journal, 2006, , .	0.4	3
31	The decline in German output volatility: a Bayesian analysis. Empirical Economics, 2009, 37, 653-679.	3.0	3
32	Dynamic Panel Probit Models for Current Account Reversals and Their Efficient Estimation. SSRN Electronic Journal, 0, , .	0.4	3
33	Modelling financial transaction price movements: a dynamic integer count data model. , 2008, , 167-197.		3
34	Estimating the Competitive Storage Model with Stochastic Trends in Commodity Prices. Econometrics, 2021, 9, 40.	0.9	3
35	Testing the bivariate mixture hypothesis using German Stock market data. European Financial Management, 1996, 2, 273-297.	2.9	2
36	Dynamic Factor Models for Multivariate Count Data: An Application to Stock-Market Trading Activity. SSRN Electronic Journal, 2008, , .	0.4	2

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37	The dynamic invariant multinomial probit model: Identification, pretesting and estimation. Journal of Econometrics, 2010, 155, 117-127.	6.5	2
38	Interval shrinkage estimators. Journal of Applied Statistics, 2011, 38, 465-477.	1.3	2
39	Monte Carlo Methods and Bayesian Computation: Importance Sampling. , 2015, , 758-762.		2
40	Importance Sampling-Based Transport Map Hamiltonian Monte Carlo for Bayesian Hierarchical Models. Journal of Computational and Graphical Statistics, 2021, 30, 906-919.	1.7	2
41	Efficient Filtering in State-Space Representations. SSRN Electronic Journal, 0, , .	0.4	2
42	Dynamic Modeling of the Global Minimum Variance Portfolio. SSRN Electronic Journal, 0, , .	0.4	2
43	Predicting the Global Minimum Variance Portfolio. Journal of Business and Economic Statistics, 2023, 41, 440-452.	2.9	2
44	A Structural Break in U.S. GDP?. SSRN Electronic Journal, 2003, , .	0.4	1
45	Intra-Daily Volatility Spillovers between the US and German Stock Markets. SSRN Electronic Journal, 2012, , .	0.4	1
46	Analyzing Commodity Futures Using Factor State-Space Models with Wishart Stochastic Volatility. Econometrics and Statistics, 2022, 23, 105-127.	0.8	1
47	Identifying Common Long-Range Dependence in Volume and Volatility Using High-Frequency Data. SSRN Electronic Journal, 0, , .	0.4	1
48	Improving MCMC Using Efficient Importance Sampling. SSRN Electronic Journal, 0, , .	0.4	1
49	Efficient High-Dimensional Importance Sampling in Mixture Frameworks. SSRN Electronic Journal, 0, , .	0.4	0
50	Likelihood Based Inference and Prediction in Spatio-Temporal Panel Count Models for Urban Crimes. SSRN Electronic Journal, 2015, , .	0.4	0
51	Bayesian Analysis in Non-Linear Non-Gaussian State-Space Models Using Particle Gibbs. SSRN Electronic Journal, 2015, , .	0.4	0
52	Pseudo-Marginal Hamiltonian Monte Carlo with Efficient Importance Sampling. SSRN Electronic Journal, 0, , .	0.4	0
53	Factor State-Space Models for High-Dimensional Realized Covariance Matrices of Asset Returns. SSRN Electronic Journal, 0, , .	0.4	0
54	Estimating the Competitive Storage Model with Stochastic Trends in Commodity Prices. SSRN Electronic Journal, 0, , .	0.4	0