Roman Liesenfeld

List of Publications by Year
in descending order

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54	1,155	687363 13	434195 31
papers	citations	h-index	g-index

54	54	54	506
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Predicting the Global Minimum Variance Portfolio. Journal of Business and Economic Statistics, 2023, 41, 440-452.	2.9	2
2	Analyzing Commodity Futures Using Factor State-Space Models with Wishart Stochastic Volatility. Econometrics and Statistics, 2022, 23, 105-127.	0.8	1
3	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
4	Estimating the Competitive Storage Model with Stochastic Trends in Commodity Prices. Econometrics, 2021, 9, 40.	0.9	3
5	Factor stateâ€“space models for high-dimensional realized covariance matrices of asset returns. Journal of Empirical Finance, 2020, 55, 1-20.	1.8	14
6	The Gibbs sampler with particle efficient importance sampling for state-space models*. Econometric Reviews, 2019, 38, 1152-1175.	1.1	8
7	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
8	Likelihood Evaluation of High-Dimensional Spatial Latent Gaussian Models with Non-Gaussian Response Variables. Advances in Econometrics, 2016, , 35-77.	0.3	8
9	Likelihood Based Inference and Prediction in Spatio-Temporal Panel Count Models for Urban Crimes. SSRN Electronic Journal, 2015, , .	0.4	0
10	Monte Carlo Methods and Bayesian Computation: Importance Sampling. , 2015, , 758-762.		2
11	Bayesian Analysis in Non-Linear Non-Gaussian State-Space Models Using Particle Gibbs. SSRN Electronic Journal, 2015, , .	0.4	0
12	Intra-daily volatility spillovers in international stock markets. Journal of International Money and Finance, 2015, 53, 95-114.	2.5	32
13	Efficient importance sampling in mixture frameworks. Computational Statistics and Data Analysis, 2014, 76, 449-463.	1.2	7
14	Efficient Likelihood Evaluation of State-Space Representations. Review of Economic Studies, 2013, 80, 538-567.	5.4	27
15	Intra-Daily Volatility Spillovers between the US and German Stock Markets. SSRN Electronic Journal, 2012, , .	0.4	1
16	The conditional autoregressive Wishart model for multivariate stock market volatility. Journal of Econometrics, 2012, 167, 211-223.	6.5	130
17	Interval shrinkage estimators. Journal of Applied Statistics, 2011, 38, 465-477.	1.3	2
18	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

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19	The dynamic invariant multinomial probit model: Identification, pretesting and estimation. Journal of Econometrics, 2010, 155, 117-127.	6.5	2
20	Efficient estimation of probit models with correlated errors. Journal of Econometrics, 2010, 156, 367-376.	6.5	19
21	Determinants and Dynamics of Current Account Reversals: An Empirical Analysis. Oxford Bulletin of Economics and Statistics, 2010, 72, 486-517.	1.7	7
22	The decline in German output volatility: a Bayesian analysis. Empirical Economics, 2009, 37, 653-679.	3.0	3
23	Improving MCMC, using efficient importance sampling. Computational Statistics and Data Analysis, 2008, 53, 272-288.	1.2	31
24	Dynamic Factor Models for Multivariate Count Data: An Application to Stock-Market Trading Activity. SSRN Electronic Journal, 2008, , .	0.4	2
25	Simulation Techniques for Panels: Efficient Importance Sampling. , 2008, , 419-450.		4
26	Modelling financial transaction price movements: a dynamic integer count data model. , 2008, , 167-197.		3
27	The Decline in German Output Volatility: A Bayesian Analysis. SSRN Electronic Journal, 2006, , .	0.4	3
28	Time series of count data: modeling, estimation and diagnostics. Computational Statistics and Data Analysis, 2006, 51, 2350-2364.	1.2	144
29	Modelling financial transaction price movements: a dynamic integer count data model. Empirical Economics, 2006, 30, 795-825.	3.0	44
30	Timing structural change: a conditional probabilistic approach. Journal of Applied Econometrics, 2006, 21, 175-190.	2.3	4
31	Classical and Bayesian Analysis of Univariate and Multivariate Stochastic Volatility Models. Econometric Reviews, 2006, 25, 335-360.	1.1	61
32	A Nonlinear Forecasting Model of GDP Growth. Review of Economics and Statistics, 2005, 87, 697-708.	4.3	13
33	Univariate and multivariate stochastic volatility models: estimation and diagnostics. Journal of Empirical Finance, 2003, 10, 505-531.	1.8	198
34	Estimation of Dynamic Bivariate Mixture Models. Journal of Business and Economic Statistics, 2003, 21, 570-576.	2.9	9
35	A Structural Break in U.S. GDP?. SSRN Electronic Journal, 2003, , .	0.4	1
36	A Non-Linear Forecasting Model of GDP Growth. SSRN Electronic Journal, 2003, , .	0.4	3

#	Article	IF	Citations
37	A generalized bivariate mixture model for stock price volatility and trading volume. Journal of Econometrics, 2001, 104, 141-178.	6.5	88
38	Title is missing!. A St A - Advances in Statistical Analysis, 2001, 85, 387-407.	0.4	9
39	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
40	Stochastic volatility models: conditional normality versus heavy-tailed distributions. Journal of Applied Econometrics, 2000, 15, 137-160.	2.3	97
41	Dynamic Bivariate Mixture Models: Modeling the Behavior of Prices and Trading Volume. Journal of Business and Economic Statistics, 1998, 16, 101.	2.9	31
42	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
43	Testing the bivariate mixture hypothesis using German Stock market data. European Financial Management, 1996, 2, 273-297.	2.9	2
44	Efficient High-Dimensional Importance Sampling in Mixture Frameworks. SSRN Electronic Journal, 0, , .	0.4	0
45	Efficient Filtering in State-Space Representations. SSRN Electronic Journal, 0, , .	0.4	2
46	Effi cient Likelihood Evaluation of State-Space Representations. SSRN Electronic Journal, 0, , .	0.4	4
47	Analysis of Discrete Dependent Variable Models with Spatial Correlation. SSRN Electronic Journal, 0, , .	0.4	5
48	Identifying Common Long-Range Dependence in Volume and Volatility Using High-Frequency Data. SSRN Electronic Journal, 0, , .	0.4	1
49	Improving MCMC Using Efficient Importance Sampling. SSRN Electronic Journal, 0, , .	0.4	1
50	Dynamic Panel Probit Models for Current Account Reversals and Their Efficient Estimation. SSRN Electronic Journal, 0, , .	0.4	3
51	Pseudo-Marginal Hamiltonian Monte Carlo with Efficient Importance Sampling. SSRN Electronic Journal, 0, , .	0.4	0
52	Factor State-Space Models for High-Dimensional Realized Covariance Matrices of Asset Returns. SSRN Electronic Journal, 0, , .	0.4	0
53	Dynamic Modeling of the Global Minimum Variance Portfolio. SSRN Electronic Journal, 0, , .	0.4	2
54	Estimating the Competitive Storage Model with Stochastic Trends in Commodity Prices. SSRN Electronic Journal, 0, , .	0.4	0