Maddalena Cavicchioli

List of Publications by Year
in descending order

28 papers	192 citations	1478505 6 h-index	1199594 12 g-index
29 all docs	29 docs citations	29 times ranked	46 citing authors

#	Article	IF	Citations
1	DETERMINING THE NUMBER OF REGIMES IN MARKOV SWITCHING VAR AND VMA MODELS. Journal of Time Series Analysis, 2014, 35, 173-186.	1.2	27
2	HIGHER ORDER MOMENTS OF MARKOV SWITCHING VARMA MODELS. Econometric Theory, 2017, 33, 1502-1515.	0.7	24
3	ANALYSIS OF THE LIKELIHOOD FUNCTION FOR MARKOVâ€SWITCHING VAR(CH) MODELS. Journal of Time Series Analysis, 2014, 35, 624-639.	1.2	22
4	Spectral density of Markov-switching VARMA models. Economics Letters, 2013, 121, 218-220.	1.9	21
5	Asymptotic Fisher information matrix of Markov switching VARMA models. Journal of Multivariate Analysis, 2017, 157, 124-135.	1.0	20
6	Testing threshold cointegration in Wagner's Law: The role of military spending. Economic Modelling, 2016, 59, 23-31.	3.8	15
7	Weak VARMA representations of regime-switching state-space models. Statistical Papers, 2016, 57, 705-720.	1.2	8
8	Statistical Analysis Of Mixture Vector Autoregressive Models. Scandinavian Journal of Statistics, 2016, 43, 1192-1213.	1.4	7
9	Markov Switching Garch Models: Higher Order Moments, Kurtosis Measures, and Volatility Evaluation in Recessions and Pandemic. Journal of Business and Economic Statistics, 2022, 40, 1772-1783.	2.9	7
10	Learning from Failure: Big Data Analysis for Detecting the Patterns of Failure in Innovative Startups. Big Data, 2021, 9, 79-88.	3.4	6
11	Statistical inference for mixture GARCH models with financial application. Computational Statistics, 2021, 36, 2615-2642.	1.5	5
12	Goodness-of-fit tests for Markov Switching VAR models using spectral analysis. Journal of Statistical Planning and Inference, 2022, 219, 189-203.	0.6	5
13	Acute triangulations of convex quadrilaterals. Discrete Applied Mathematics, 2012, 160, 1253-1256.	0.9	4
14	Fourth Moment Structure of Markov Switching Multivariate GARCH Models. Journal of Financial Econometrics, 2021, 19, 565-582.	1.5	4
15	Unfolding the relationship between mortality, economic fluctuations, and health in Italy. European Journal of Health Economics, 2020, 21, 351-362.	2.8	4
16	Spectral representation and autocovariance structure of Markov switching DSGE models. Communications in Statistics - Theory and Methods, 2020, 49, 1635-1652.	1.0	3
17	Likelihood Ratio Test and Information Criteria for Markov Switching Var Models: An Application to the Italian Macroeconomy. Italian Economic Journal, 2015, 1, 315-332.	1.8	2
18	Invertibility and VAR Representations of Time-Varying Dynamic Stochastic General Equilibrium Models. Computational Economics, 2020, 55, 61-86.	2.6	2

#	Article	IF	Citations
19	OLS Estimation of Markov switching VAR models: asymptotics and application to energy use. AStA Advances in Statistical Analysis, 2021, 105, 431-449.	0.9	2
20	Third and fourth moments of vector autoregressions with regime switching. Communications in Statistics - Theory and Methods, 2017, 46, 4181-4194.	1.0	1
21	Estimation and asymptotic covariance matrix for stochastic volatility models. Statistical Methods and Applications, 2017, 26, 437-452.	1.2	1
22	On mixture autoregressive conditional heteroskedasticity. Journal of Statistical Planning and Inference, 2018, 197, 35-50.	0.6	1
23	Spectral analysis of Markov switching GARCH models with statistical inference. Scandinavian Journal of Statistics, 0, , .	1.4	1
24	Acute Triangulations of Trapezoids and Pentagons. Journal of Mathematics, 2013, 2013, 1-5.	1.0	0
25	A note on the asymptotic and exact Fisher information matrices of a Markov switching VARMA process. Statistical Methods and Applications, 2020, 29, 129-139.	1.2	0
26	A matrix approach to the Beveridge-Nelson decomposition of Markov-switching processes with applications to business cycle. Applied Economics Letters, 2021, 28, 1648-1655.	1.8	0
27	Evidences from survey data and fiscal data: nonresponse and measurement errors in annual incomes. Statistical Methods and Applications, 0, , 1.	1.2	0
28	On Spectral Representation of Varma Models with Change in Regime. Mathematics and Statistics, 2014, 2, 89-100.	0.4	0