

Laura Parisi

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11194718/publications.pdf>

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4
papers

40
citations

2258059

3
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2550090

3
g-index

4
all docs

4
docs citations

4
times ranked

34
citing authors

#	ARTICLE	IF	CITATIONS
1	CoRisk: Credit Risk Contagion with Correlation Network Models. <i>Risks</i> , 2018, 6, 95.	2.4	24
2	Sovereign risk in the Euro area: a multivariate stochastic process approach. <i>Quantitative Finance</i> , 2017, 17, 1995-2008.	1.7	10
3	Bail-In or Bail-Out? Correlation Networks to Measure the Systemic Implications of Bank Resolution. <i>Risks</i> , 2019, 7, 3.	2.4	6
4	Dynamic hierarchical models for monetary transmission. <i>Statistical Analysis and Data Mining</i> , 2017, 10, 54-71.	2.8	0