Paolo Giordani

List of Publications by Year
in descending order

14 papers	944 citations	1163117 8 h-index	1199594 12 g-index
15 all docs	15 docs citations	15 times ranked	566 citing authors

#	Article	IF	Citations
1	Copula-Type Estimators for Flexible Multivariate Density Modeling Using Mixtures. Journal of Computational and Graphical Statistics, 2014, 23, 1163-1178.	1.7	6
2	Flexible Multivariate Density Estimation With Marginal Adaptation. Journal of Computational and Graphical Statistics, 2013, 22, 814-829.	1.7	4
3	On some properties of Markov chain Monte Carlo simulation methods based on the particle filter. Journal of Econometrics, 2012, 171, 134-151.	6.5	180
4	Structural breaks, parameter uncertainty, and term structure puzzles. Journal of Financial Economics, 2011, 102, 222-232.	9.0	6
5	Forecasting macroeconomic time series with locally adaptive signal extraction. International Journal of Forecasting, 2010, 26, 312-325.	6.5	26
6	Adaptive Independent Metropolisâ€"Hastings by Fast Estimation of Mixtures of Normals. Journal of Computational and Graphical Statistics, 2010, 19, 243-259.	1.7	58
7	Regression density estimation using smooth adaptive Gaussian mixtures. Journal of Econometrics, 2009, 153, 155-173.	6.5	72
8	Efficient Bayesian Inference for Multiple Change-Point and Mixture Innovation Models. Journal of Business and Economic Statistics, 2008, 26, 66-77.	2.9	140
9	A unified approach to nonlinearity, structural change, and outliers. Journal of Econometrics, 2007, 137, 112-133.	6.5	90
10	Is there evidence of pessimism and doubt in subjective distributions? Implications for the equity premium puzzle. Journal of Economic Dynamics and Control, 2006, 30, 1027-1043.	1.6	52
11	A Unified Approach to Nonlinearity, Structural Change, and Outliers. SSRN Electronic Journal, 2005, , .	0.4	6
12	Inflation forecast uncertainty. European Economic Review, 2003, 47, 1037-1059.	2.3	283
13	Nonparametric Regression Density Estimation Using Smoothly Varying Normal Mixtures. SSRN Electronic Journal, 0, , .	0.4	5
14	Adaptive Independent Metropolis-Hastings by Fast Estimation of Mixtures of Normals. SSRN Electronic Journal, 0, , .	0.4	6