

Simone Manganelli

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11538745/publications.pdf>

Version: 2024-02-01

14
papers

2,413
citations

840776

11
h-index

1125743

13
g-index

16
all docs

16
docs citations

16
times ranked

1133
citing authors

#	ARTICLE	IF	CITATIONS
1	CAViaR. Journal of Business and Economic Statistics, 2004, 22, 367-381.	2.9	1,567
2	VAR for VaR: Measuring tail dependence using multivariate regression quantiles. Journal of Econometrics, 2015, 187, 169-188.	6.5	239
3	What drives spreads in the euro area government bond market?. Economic Policy, 2009, 24, 191-240.	2.3	222
4	Lending-of-last-resort is as lending-of-last-resort does: Central bank liquidity provision and interbank market functioning in the euro area. Journal of Financial Intermediation, 2016, 28, 32-47.	2.5	72
5	The Central Banker as a Risk Manager: Estimating the Federal Reserve's Preferences under Greenspan. Journal of Money, Credit and Banking, 2008, 40, 1103-1129.	1.6	63
6	Value at Risk Models in Finance. SSRN Electronic Journal, 0, , .	0.4	50
7	The Impact of the Euro on Equity Markets. Journal of Financial and Quantitative Analysis, 2010, 45, 473-502.	3.5	38
8	Measuring Comovements by Regression Quantiles. Journal of Financial Econometrics, 2014, 12, 645-678.	1.5	33
9	Quantifying the Risk of Deflation. Journal of Money, Credit and Banking, 2007, 39, 561-590.	1.6	30
10	Fragmentation in the Euro overnight unsecured money market. Economics Letters, 2014, 125, 298-302.	1.9	24
11	Financial Integration of New EU Member States. SSRN Electronic Journal, 2005, , .	0.4	23
12	Measuring Financial Fragmentation in the Euro Area Corporate Bond Market. SSRN Electronic Journal, 2016, , .	0.4	20
13	Forecasting With Judgment. Journal of Business and Economic Statistics, 2009, 27, 553-563.	2.9	16
14	Measuring Financial Fragmentation in the Euro Area Corporate Bond Market. Journal of Risk and Financial Management, 2018, 11, 74.	2.3	13