Robert Engle

List of Publications by Year
in descending order

11 papers	8,015 citations	1039406 9 h-index	1372195 10 g-index
11 all docs	11 docs citations	11 times ranked	3377 citing authors

#	Article	IF	Citations
1	Dynamic Conditional Correlation. Journal of Business and Economic Statistics, 2002, 20, 339-350.	1.8	5,401
2	Capital Shortfall: A New Approach to Ranking and Regulating Systemic Risks. American Economic Review, 2012, 102, 59-64.	4.0	853
3	New frontiers for arch models. Journal of Applied Econometrics, 2002, 17, 425-446.	1.3	546
4	Risk and Volatility: Econometric Models and Financial Practice. American Economic Review, 2004, 94, 405-420.	4.0	361
5	Dynamic Equicorrelation. Journal of Business and Economic Statistics, 2012, 30, 212-228.	1.8	329
6	Testing and Valuing Dynamic Correlations for Asset Allocation. Journal of Business and Economic Statistics, 2006, 24, 238-253.	1.8	254
7	Systemic Risk in Europe*. Review of Finance, 2015, 19, 145-190.	3.2	184
8	Modeling the Dynamics of Correlations among Implied Volatilities*. Review of Finance, 2015, 19, 991-1018.	3.2	41
9	Systemic Risk 10 Years Later. Annual Review of Financial Economics, 2018, 10, 125-152.	2.5	37
10	Environmental, social, governance: Implications for businesses and effects for stakeholders. Corporate Social Responsibility and Environmental Management, 2019, 26, 1627-1628.	5.0	9
11	The Econometrics of Panel Data. Annales de l'insee 30-31.. Economic Journal, 1979, 89, 999.	1.9	0