

# David Veredas

## List of Publications by Year in descending order

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45  
papers

1,133  
citations

759233

12  
h-index

526287

27  
g-index

46  
all docs

46  
docs citations

46  
times ranked

610  
citing authors

#	ARTICLE	IF	CITATIONS
1	TEMPORAL AGGREGATION OF UNIVARIATE AND MULTIVARIATE TIME SERIES MODELS: A SURVEY. Journal of Economic Surveys, 2008, 22, 458-497.	6.6	266
2	The stochastic conditional duration model: a latent variable model for the analysis of financial durations. Journal of Econometrics, 2004, 119, 381-412.	6.5	174
3	A comparison of financial duration models via density forecasts. International Journal of Forecasting, 2004, 20, 589-609.	6.5	148
4	Which Model to Match?. SSRN Electronic Journal, 0, , .	0.4	52
5	Estimation of stable distributions by indirect inference. Journal of Econometrics, 2011, 161, 325-337.	6.5	50
6	The method of simulated quantiles. Journal of Econometrics, 2013, 172, 235-247.	6.5	47
7	The impact of macroeconomic news on quote adjustments, noise, and informational volatility. Journal of Banking and Finance, 2011, 35, 2733-2746.	2.9	46
8	Disentangling systematic and idiosyncratic dynamics in panels of volatility measures. Journal of Econometrics, 2014, 182, 364-384.	6.5	35
9	Temporal Aggregation of Univariate and Multivariate Time Series Models: A Survey. SSRN Electronic Journal, 0, , .	0.4	31
10	Indirect estimation of elliptical stable distributions. Computational Statistics and Data Analysis, 2009, 53, 2309-2324.	1.2	29
11	Estimating and Forecasting Large Panels of Volatilities with Approximate Dynamic Factor Models. Journal of Forecasting, 2015, 34, 163-176.	2.8	26
12	Systemic risk in the US: Interconnectedness as a circuit breaker. Economic Modelling, 2018, 71, 305-315.	3.8	21
13	Monitoring and forecasting annual public deficit every month: the case of France. Empirical Economics, 2008, 34, 493-524.	3.0	20
14	Venture Capital, Credit, and FinTech Start-Up Formation: A Cross-Country Study. Entrepreneurship Theory and Practice, 2022, 46, 1198-1230.	10.2	16
15	Multivariate Hill Estimators. International Statistical Review, 2017, 85, 108-142.	1.9	15
16	One-step R-estimation in linear models with stable errors. Journal of Econometrics, 2013, 172, 195-204.	6.5	14
17	Surfing through the GFC: Systemic Risk in Australia. Economic Record, 2017, 93, 1-19.	0.4	13
18	A simple two-component model for the distribution of intraday returns. European Journal of Finance, 2012, 18, 775-797.	3.1	12

#	ARTICLE	IF	CITATIONS
19	The Method of Simulated Quantiles. SSRN Electronic Journal, 2010, , .	0.4	11
20	Disentangling Systematic and Idiosyncratic Risk for Large Panels of Assets. SSRN Electronic Journal, 2011, , .	0.4	10
21	Testing conditional asymmetry: A residual-based approach. Journal of Economic Dynamics and Control, 2012, 36, 1229-1247.	1.6	10
22	The Emergence of Systemically Important Insurers. SSRN Electronic Journal, 0, , .	0.4	10
23	Comparison and Classification of Flexible Distributions for Multivariate Skew and Heavy-Tailed Data. Symmetry, 2019, 11, 1216.	2.2	9
24	Rank-based testing in linear models with stable errors. Journal of Nonparametric Statistics, 2011, 23, 305-320.	0.9	8
25	Inference for vast dimensional elliptical distributions. Computational Statistics, 2013, 28, 1853-1880.	1.5	8
26	On sample marginal quantiles for stationary processes. Statistics and Probability Letters, 2013, 83, 28-36.	0.7	7
27	Semiparametric estimation for financial durations. , 2008, , 225-251.		5
28	Quantile-Based Inference for Tempered Stable Distributions. Computational Economics, 2019, 53, 51-83.	2.6	5
29	Indirect Estimation of Elliptical Stable Distributions. SSRN Electronic Journal, 0, , .	0.4	5
30	Testing Weak Exogeneity in the Exponential Family: An Application to Financial Marked-Point Processes. SSRN Electronic Journal, 2004, , .	0.4	4
31	A Simple Two-Component Model for the Distribution of Intra-Day Returns. SSRN Electronic Journal, 2011, , .	0.4	4
32	Surfing Through the GFC: Systemic Risk in Australia. SSRN Electronic Journal, 0, , .	0.4	4
33	One-Step R-Estimation in Linear Models with Stable Errors. SSRN Electronic Journal, 0, , .	0.4	3
34	Testing Conditional Asymmetry: A Residual-Based Approach. SSRN Electronic Journal, 0, , .	0.4	3
35	Rank-Based Inference in Linear Models with Stable Errors. SSRN Electronic Journal, 0, , .	0.4	2
36	Aggregation in Linear Models for Panel Data. Journal of the Japan Statistical Society, 2010, 40, 063-95.	0.1	2

#	ARTICLE	IF	CITATIONS
37	Flexible multivariate Hill estimators. <i>Journal of Econometrics</i> , 2020, 217, 398-410.	6.5	2
38	Inference for Vast Dimensional Elliptical Distributions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
39	TailCoR. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
40	Quantile-Based Inference for Tempered Stable Distributions. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	1
41	Optimal Portfolios with End-of-Period Target. <i>Advances in Decision Sciences</i> , 2012, 2012, 1-13.	1.2	0
42	Statistical Estimation of Portfolios for Dependent Financial Returns. <i>Advances in Decision Sciences</i> , 2012, 2012, 1-3.	1.2	0
43	Aggregation of Linear Models for Panel Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
44	Dynamic Portfolio Optimization Using Generalized Dynamic Conditional Heteroskedastic Factor Models. <i>Journal of the Japan Statistical Society</i> , 2010, 40, 145-166.	0.1	0
45	Marginal Quantiles for Stationary Processes. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0