

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	Venture Capital, Credit, and FinTech Start-Up Formation: A Cross-Country Study. <i>Entrepreneurship Theory and Practice</i> , 2022, 46, 1198-1230.	10.2	16
2	Flexible multivariate Hill estimators. <i>Journal of Econometrics</i> , 2020, 217, 398-410.	6.5	2
3	Comparison and Classification of Flexible Distributions for Multivariate Skew and Heavy-Tailed Data. <i>Symmetry</i> , 2019, 11, 1216.	2.2	9
4	Quantile-Based Inference for Tempered Stable Distributions. <i>Computational Economics</i> , 2019, 53, 51-83.	2.6	5
5	Systemic risk in the US: Interconnectedness as a circuit breaker. <i>Economic Modelling</i> , 2018, 71, 305-315.	3.8	21
6	Multivariate Hill Estimators. <i>International Statistical Review</i> , 2017, 85, 108-142.	1.9	15
7	Surfing through the GFC: Systemic Risk in Australia. <i>Economic Record</i> , 2017, 93, 1-19.	0.4	13
8	Estimating and Forecasting Large Panels of Volatilities with Approximate Dynamic Factor Models. <i>Journal of Forecasting</i> , 2015, 34, 163-176.	2.8	26
9	Quantile-Based Inference for Tempered Stable Distributions. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	1
10	Disentangling systematic and idiosyncratic dynamics in panels of volatility measures. <i>Journal of Econometrics</i> , 2014, 182, 364-384.	6.5	35
11	Inference for vast dimensional elliptical distributions. <i>Computational Statistics</i> , 2013, 28, 1853-1880.	1.5	8
12	One-step R-estimation in linear models with stable errors. <i>Journal of Econometrics</i> , 2013, 172, 195-204.	6.5	14
13	The method of simulated quantiles. <i>Journal of Econometrics</i> , 2013, 172, 235-247.	6.5	47
14	On sample marginal quantiles for stationary processes. <i>Statistics and Probability Letters</i> , 2013, 83, 28-36.	0.7	7
15	A simple two-component model for the distribution of intraday returns. <i>European Journal of Finance</i> , 2012, 18, 775-797.	3.1	12
16	Testing conditional asymmetry: A residual-based approach. <i>Journal of Economic Dynamics and Control</i> , 2012, 36, 1229-1247.	1.6	10
17	Optimal Portfolios with End-of-Period Target. <i>Advances in Decision Sciences</i> , 2012, 2012, 1-13.	1.2	0
18	Statistical Estimation of Portfolios for Dependent Financial Returns. <i>Advances in Decision Sciences</i> , 2012, 2012, 1-3.	1.2	0

#	ARTICLE	IF	CITATIONS
19	Rank-based testing in linear models with stable errors. <i>Journal of Nonparametric Statistics</i> , 2011, 23, 305-320.	0.9	8
20	The impact of macroeconomic news on quote adjustments, noise, and informational volatility. <i>Journal of Banking and Finance</i> , 2011, 35, 2733-2746.	2.9	46
21	Disentangling Systematic and Idiosyncratic Risk for Large Panels of Assets. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	10
22	A Simple Two-Component Model for the Distribution of Intra-Day Returns. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	4
23	Estimation of stable distributions by indirect inference. <i>Journal of Econometrics</i> , 2011, 161, 325-337.	6.5	50
24	The Method of Simulated Quantiles. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	11
25	Aggregation in Linear Models for Panel Data. <i>Journal of the Japan Statistical Society</i> , 2010, 40, 063-95.	0.1	2
26	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
27	Indirect estimation of elliptical stable distributions. <i>Computational Statistics and Data Analysis</i> , 2009, 53, 2309-2324.	1.2	29
28	Monitoring and forecasting annual public deficit every month: the case of France. <i>Empirical Economics</i> , 2008, 34, 493-524.	3.0	20
29	TEMPORAL AGGREGATION OF UNIVARIATE AND MULTIVARIATE TIME SERIES MODELS: A SURVEY. <i>Journal of Economic Surveys</i> , 2008, 22, 458-497.	6.6	266
30	Semiparametric estimation for financial durations. , 2008, , 225-251.		5
31	Testing Weak Exogeneity in the Exponential Family: An Application to Financial Marked-Point Processes. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	4
32	The stochastic conditional duration model: a latent variable model for the analysis of financial durations. <i>Journal of Econometrics</i> , 2004, 119, 381-412.	6.5	174
33	A comparison of financial duration models via density forecasts. <i>International Journal of Forecasting</i> , 2004, 20, 589-609.	6.5	148
34	Temporal Aggregation of Univariate and Multivariate Time Series Models: A Survey. <i>SSRN Electronic Journal</i> , 0, , .	0.4	31
35	Rank-Based Inference in Linear Models with Stable Errors. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
36	Which Model to Match?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	52

#	ARTICLE	IF	CITATIONS
37	The Emergence of Systemically Important Insurers. SSRN Electronic Journal, 0, , .	0.4	10
38	Surfing Through the GFC: Systemic Risk in Australia. SSRN Electronic Journal, 0, , .	0.4	4
39	Indirect Estimation of Elliptical Stable Distributions. SSRN Electronic Journal, 0, , .	0.4	5
40	Inference for Vast Dimensional Elliptical Distributions. SSRN Electronic Journal, 0, , .	0.4	2
41	One-Step R-Estimation in Linear Models with Stable Errors. SSRN Electronic Journal, 0, , .	0.4	3
42	TailCoR. SSRN Electronic Journal, 0, , .	0.4	2
43	Testing Conditional Asymmetry: A Residual-Based Approach. SSRN Electronic Journal, 0, , .	0.4	3
44	Aggregation of Linear Models for Panel Data. SSRN Electronic Journal, 0, , .	0.4	0
45	Marginal Quantiles for Stationary Processes. SSRN Electronic Journal, 0, , .	0.4	0