

# Luca Trapin

## List of Publications by Year in descending order

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15  
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1307594

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1125743

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docs citations

15  
times ranked

134  
citing authors

#	ARTICLE	IF	CITATIONS
1	Measuring the propagation of financial distress with Granger-causality tail risk networks. Journal of Financial Stability, 2018, 38, 18-36.	5.2	57
2	Realizing the extremes: Estimation of tail-risk measures from a high-frequency perspective. Journal of Empirical Finance, 2016, 36, 86-99.	1.8	31
3	Realized Peaks over Threshold: A Time-Varying Extreme Value Approach with High-Frequency-Based Measures*. Journal of Financial Econometrics, 2019, 17, 254-283.	1.5	17
4	Can Volatility Models Explain Extreme Events?*. Journal of Financial Econometrics, 2018, 16, 297-315.	1.5	13
5	Cluster Analysis of Weighted Bipartite Networks: A New Copula-Based Approach. PLoS ONE, 2014, 9, e109507.	2.5	11
6	A simple approach to the estimation of Tukey's gh distribution. Journal of Statistical Computation and Simulation, 2016, 86, 3287-3302.	1.2	9
7	Estimating and Forecasting Conditional Risk Measures with Extreme Value Theory: A Review. Risks, 2018, 6, 45.	2.4	9
8	Realized extreme quantile: A joint model for conditional quantiles and measures of volatility with EVT refinements. Journal of Applied Econometrics, 2018, 33, 398-415.	2.3	7
9	Managing liquidity with portfolio staleness. Decisions in Economics and Finance, 2021, 44, 215-239.	1.8	5
10	US stock returns: are there seasons of excesses?. Quantitative Finance, 2016, 16, 1453-1464.	1.7	4
11	Estimating Value-at-Risk for the g-and-h distribution: an indirect inference approach. Quantitative Finance, 2019, 19, 1255-1266.	1.7	4
12	Structural change to the persistence of the urban heat island. Environmental Research Letters, 2020, 15, 104076.	5.2	3
13	An extreme value analysis of the last century crises across industries in the U.S. economy. Journal of Economic Dynamics and Control, 2017, 81, 65-78.	1.6	2
14	Ground-level ozone: Evidence of increasing serial dependence in the extremes. Annals of Applied Statistics, 2019, 13, .	1.1	2
15	Testing a parameter restriction on the boundary for the g-and-h distribution: a simulated approach. Computational Statistics, 2021, 36, 2177-2200.	1.5	1