Luca Trapin

List of Publications by Year
in descending order

15 papers	175 citations	1307594 7 h-index	1125743 13 g-index
15 all docs	15 docs citations	15 times ranked	134 citing authors

#	Article	IF	Citations
1	Managing liquidity with portfolio staleness. Decisions in Economics and Finance, 2021, 44, 215-239.	1.8	5
2	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
3	Structural change to the persistence of the urban heat island. Environmental Research Letters, 2020, 15, 104076.	5.2	3
4	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
5	Ground-level ozone: Evidence of increasing serial dependence in the extremes. Annals of Applied Statistics, 2019, 13, .	1.1	2
6	Estimating Value-at-Risk for the g-and-h distribution: an indirect inference approach. Quantitative Finance, 2019, 19, 1255-1266.	1.7	4
7	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
8	Can Volatility Models Explain Extreme Events?*. Journal of Financial Econometrics, 2018, 16, 297-315.	1.5	13
9	Estimating and Forecasting Conditional Risk Measures with Extreme Value Theory: A Review. Risks, 2018, 6, 45.	2.4	9
10	Measuring the propagation of financial distress with Granger-causality tail risk networks. Journal of Financial Stability, 2018, 38, 18-36.	5.2	57
11	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
12	US stock returns: are there seasons of excesses?. Quantitative Finance, 2016, 16, 1453-1464.	1.7	4
13	Realizing the extremes: Estimation of tail-risk measures from a high-frequency perspective. Journal of Empirical Finance, 2016, 36, 86-99.	1.8	31
14	A simple approach to the estimation of Tukey's gh distribution. Journal of Statistical Computation and Simulation, 2016, 86, 3287-3302.	1.2	9
15	Cluster Analysis of Weighted Bipartite Networks: A New Copula-Based Approach. PLoS ONE, 2014, 9, e109507.	2.5	11