Davide De Gaetano

List of Publications by Year
in descending order

5 papers	22 citations	2258059 3 h-index	2272923 4 g-index
6 all docs	6 docs citations	6 times ranked	16 citing authors

#	Article	IF	Citations
1	Forecast Combinations for Structural Breaks in Volatility: Evidence from BRICS Countries. Journal of Risk and Financial Management, 2018, 11, 64.	2.3	8
2	Forecast Combinations in the Presence of Structural Breaks: Evidence from U.S. Equity Markets. Mathematics, 2018, 6, 34.	2.2	6
3	Forecasting with GARCH models under structural breaks: An approach based on combinations across estimation windows. Communications in Statistics Part B: Simulation and Computation, 2020, 49, 2559-2582.	1.2	4
4	Forecasting volatility using combination across estimation windows: An application to S&P500 stock market index. Mathematical Biosciences and Engineering, 2019, 16, 7195-7216.	1.9	4
5	A bootstrap bias correction of long run fourth order moment estimation in the CUSUM of squares test. Journal of Statistical Computation and Simulation, 2020, 90, 907-924.	1.2	0