Kris Boudt

List of Publications by Year
in descending order

102 papers	1,919 citations	331259 21 h-index	344852 36 g-index
104 all docs	104 docs citations	104 times ranked	1124 citing authors

#	Article	IF	Citations
1	Differential Evolution with DEoptim. R Journal, 2011, 3, 27.	0.7	183
2	Robust estimation of intraweek periodicity in volatility and jump detection. Journal of Empirical Finance, 2011, 18, 353-367.	0.9	142
3	Managers set the tone: Equity incentives and the tone of earnings press releases. Journal of Banking and Finance, 2016, 72, S132-S147.	1.4	109
4	Estimation and decomposition of downside risk for portfolios with non-normal returns. Journal of Risk, 2008, 11, 79-103.	0.1	105
5	Forecasting risk with Markov-switching GARCH models:A large-scale performance study. International Journal of Forecasting, 2018, 34, 733-747.	3.9	102
6	Intraday liquidity dynamics and news releases around price jumps: Evidence from the DJIA stocks. Journal of Financial Markets, 2014, 17, 121-149.	0.7	73
7	ECONOMETRICS MEETS SENTIMENT: AN OVERVIEW OF METHODOLOGY AND APPLICATIONS. Journal of Economic Surveys, 2020, 34, 512-547.	3.7	73
8	Asset allocation with conditional value-at-risk budgets. Journal of Risk, 2013, 15, 39-68.	0.1	61
9	Robust forecasting of dynamic conditional correlation GARCH models. International Journal of Forecasting, 2013, 29, 244-257.	3.9	59
10	Questioning the news about economic growth: Sparse forecasting using thousands of news-based sentiment values. International Journal of Forecasting, 2019, 35, 1370-1386.	3.9	58
11	The Gaussian rank correlation estimator: robustness properties. Statistics and Computing, 2012, 22, 471-483.	0.8	55
12	Jockeying for Position in CEO Letters: Impression Management and Sentiment Analytics. Financial Management, 2019, 48, 77-115.	1.5	52
13	Outlyingness Weighted Covariation. Journal of Financial Econometrics, 2011, 9, 657-684.	0.8	45
14	The impact of covariance misspecification in risk-based portfolios. Annals of Operations Research, 2017, 254, 1-16.	2.6	42
15	Funding liquidity, market liquidity and TED spread: A two-regime model. Journal of Empirical Finance, 2017, 43, 143-158.	0.9	34
16	Generalized Autoregressive Score Models in <i>R</i>: The GAS Package. Journal of Statistical Software, 2019, 88, .	1.8	33
17	Robust M-estimation of multivariate GARCH models. Computational Statistics and Data Analysis, 2010, 54, 2459-2469.	0.7	32
18	Higher order comoments of multifactor models and asset allocation. Finance Research Letters, 2015, 13, 225-233.	3.4	32

#	Article	IF	Citations
19	Jump robust two time scale covariance estimation and realized volatility budgets. Quantitative Finance, 2015, 15, 1041-1054.	0.9	32
20	The minimum regularized covariance determinant estimator. Statistics and Computing, 2020, 30, 113-128.	0.8	32
21	Robust explicit estimators of Weibull parameters. Metrika, 2011, 73, 187-209.	0.5	27
22	Markov-Switching GARCH Models in R: The MSGARCH Package. SSRN Electronic Journal, 0, , .	0.4	26
23	A Coskewness Shrinkage Approach for Estimating the Skewness of Linear Combinations of Random Variables*. Journal of Financial Econometrics, 2020, 18, 1-23.	0.8	26
24	Positive semidefinite integrated covariance estimation, factorizations and asynchronicity. Journal of Econometrics, 2017, 196, 347-367.	3.5	24
25	When does the tone of earnings press releases matter?. International Review of Financial Analysis, 2018, 57, 231-245.	3.1	22
26	The peer performance ratios of hedge funds. Journal of Banking and Finance, 2018, 87, 351-368.	1.4	20
27	Macro-financial regimes and performance of Shariah-compliant equity portfolios. Journal of International Financial Markets, Institutions and Money, 2019, 60, 252-266.	2.1	20
28	Avoiding Interest-Based Revenues while Constructing Shariah-Compliant Portfolios: <i>False Negatives and False Positives</i>. Journal of Portfolio Management, 2018, 44, 136-143.	0.3	19
29	Evaluating the Shariah-compliance of equity portfolios: The weighting method matters. International Review of Financial Analysis, 2019, 63, 406-417.	3.1	19
30	Testing equality of modified Sharpe ratios. Finance Research Letters, 2015, 13, 97-104.	3.4	18
31	Regime Switches in the Volatility and Correlation of Financial Institutions. SSRN Electronic Journal, 0, , .	0.4	17
32	The response of multinationalsâ€™ foreign exchange rate exposure to macroeconomic news. Journal of International Money and Finance, 2019, 94, 32-47.	1.3	16
33	Multivariate GARCH models for large-scale applications: A survey. Handbook of Statistics, 2019, , 193-242.	0.4	16
34	Algorithmic portfolio tilting to harvest higher moment gains. Heliyon, 2020, 6, e03516.	1.4	16
35	Jump robust daily covariance estimation by disentangling variance and correlation components. Computational Statistics and Data Analysis, 2012, 56, 2993-3005.	0.7	14
36	Implied Expected Returns and the Choice of a Meanâ€“Variance Efficient Portfolio Proxy. Journal of Portfolio Management, 2015, 41, 68-81.	0.3	14

#	Article	IF	Citations
37	The Economic Policy Uncertainty Index for Flanders, Wallonia and Belgium. SSRN Electronic Journal, 0, , .	0.4	14
38	Outlyingness Weighted Covariation. SSRN Electronic Journal, 0, , .	0.4	13
39	Block rearranging elements within matrix columns to minimize the variability of the row sums. 4or, 2018, 16, 31-50.	1.0	13
40	Analysts' forecast error: a robust prediction model and its shortâ€term trading profitability. Accounting and Finance, 2015, 55, 683-715.	1.7	12
41	Nearest comoment estimation with unobserved factors. Journal of Econometrics, 2020, 217, 381-397.	3.5	12
42	The <i>R</i> Package sentometrics to Compute, Aggregate, and Predict with Textual Sentiment. Journal of Statistical Software, 2021, 99, .	1.8	12
43	The economic benefits of market timing the style allocation of characteristic-based portfolios. North American Journal of Economics and Finance, 2016, 37, 38-62.	1.8	11
44	The R Package sentometrics to Compute, Aggregate and Predict with Textual Sentiment. SSRN Electronic Journal, 2017, , .	0.4	11
45	The impact of a sustainability constraint on the mean-tracking error efficient frontier. Economics Letters, 2013, 119, 255-260.	0.9	10
46	Robust Forecasting of Dynamic Conditional Correlation GARCH Models. SSRN Electronic Journal, 0, , .	0.4	10
47	Generalized financial ratios to predict the equity premium. Economic Modelling, 2017, 66, 244-257.	1.8	9
48	The Minimum Regularized Covariance Determinant Estimator. SSRN Electronic Journal, 0, , .	0.4	9
49	Daily news sentiment and monthly surveys: A mixed-frequency dynamic factor model for nowcasting consumer confidence. International Journal of Forecasting, 2023, 39, 266-278.	3.9	9
50	RiskPortfolios: Computation of Risk-Based Portfolios in R. Journal of Open Source Software, 2017, 2, 171.	2.0	8
51	Asset allocation with risk factors. Quantitative Finance Letters, 2013, 1, 60-65.	0.2	7
52	Beyond risk-based portfolios: balancing performance and risk contributions in asset allocation. Quantitative Finance, 2018, 18, 1249-1259.	0.9	7
53	Robust Distribution-Based Winsorization in Composite Indicators Construction. Social Indicators Research, 2020, 149, 375-397.	1.4	7
54	Semi-supervised Text Mining for Monitoring the News About the ESG Performance of Companies. , 2021, , 217-239.		7

#	Article	IF	Citations
55	Intraday Liquidity Dynamics of the DJIA Stocks Around Price Jumps. SSRN Electronic Journal, 0, , .	0.4	6
56	Smart beta and CPPI performance. Finance, 2017, Vol. 37, 31-65.	0.3	6
57	Asset Allocation with Conditional Value-at-Risk Budgets. SSRN Electronic Journal, 0, , .	0.4	5
58	Media abnormal tone, earnings announcements, and the stock market. Journal of Financial Markets, 2022, 61, 100683.	0.7	5
59	Smart Beta Equity Investing Through Calm and Storm. , 2015, , 195-225.		4
60	Forecasting Performance of Markov-Switching GARCH Models: A Large-Scale Empirical Study. SSRN Electronic Journal, 0, , .	0.4	4
61	All Words Are Not Equal: Sentiment Dynamics and Information Content Within CEO Letters. SSRN Electronic Journal, 0, , .	0.4	4
62	Nonparametric Tests for Intraday Jumps: Impact of Periodicity and Microstructure Noise. , 2012, , 447-463.		3
63	A Coskewness Shrinkage Approach for Estimating the Skewness of Linear Combinations of Random Variables. SSRN Electronic Journal, 2016, , .	0.4	3
64	Exportersâ€™ Exposures to Currencies: Beyond the Loglinear Model*. Review of Finance, 2016, 20, 1631-1657.	3.2	3
65	Econometrics Meets Sentiment: An Overview of Methodology and Applications. SSRN Electronic Journal, 2019, , .	0.4	3
66	The effect of velocity sparsity on the performance of cardinality constrained particle swarm optimization. Optimization Letters, 2020, 14, 747-758.	0.9	3
67	The Low-Risk Anomaly Revisited onÂHigh-Frequency Data. , 2015, , 397-424.		2
68	Value-at-Risk Prediction in R with the GAS Package. SSRN Electronic Journal, 0, , .	0.4	2
69	A misspecification test for the higher order co-moments of the factor model. Statistics, 2019, 53, 471-488.	0.3	2
70	Characteristic-Based Equity Portfolios: Economic Value and Dynamic Style-Allocation. SSRN Electronic Journal, 0, , .	0.4	2
71	The Sustainability of Mean-Variance and Mean-Tracking Error Efficient Portfolios. SSRN Electronic Journal, 0, , .	0.4	1
72	Dynamic Risk-Based Asset Allocation. Wilmott Magazine, 2013, 2013, 62-65.	0.1	1

#	Article	IF	Citations
73	Asset Allocation with Higher Order Moments and Factor Models. SSRN Electronic Journal, 0, , .	0.4	1
74	Testing Equality of Modified Sharpe Ratios. SSRN Electronic Journal, 2014, , .	0.4	1
75	The Alpha and Beta of Equity Hedge UCITS Funds: Implications for Momentum Investing. , 2017, , 415-446.		1
76	Evaluating the Shariah-Compliance of Equity Portfolios: The Weighting Method Matters. SSRN Electronic Journal, 0, , .	0.4	1
77	The variance implied conditional correlation. European Journal of Finance, 2020, 26, 200-222.	1.7	1
78	Performance-sharing optimization by risk-constrained equity investors. Finance Research Letters, 2021, 38, 101527.	3.4	1
79	The Effect of Velocity Sparsity on the Performance of Cardinality Constrained Particle Swarm Optimization. SSRN Electronic Journal, 0, , .	0.4	1
80	Hedge fund portfolio selection with modified expected shortfall. WIT Transactions on Information and Communication Technologies, 2008, , .	0.0	1
81	The Short-Run Performance Persistence in Funds of Hedge Funds. , 2013, , 289-301.		1
82	The Peer Performance of Hedge Funds. SSRN Electronic Journal, 2012, , .	0.4	0
83	The Sensitivity of CPPI Performance to the Choice of Weighting Scheme in the Equity Portfolio. SSRN Electronic Journal, 0, , .	0.4	0
84	Beyond Risk-Based Portfolios: Balancing Performance and Risk Contributions in Asset Allocation. SSRN Electronic Journal, 2016, , .	0.4	0
85	Nearest Comoment Estimation with Unobserved Factors. SSRN Electronic Journal, 2017, , .	0.4	0
86	Supplementary Appendix to: A Coskewness Shrinkage Approach for Estimating the Skewness of Linear Combinations of Random Variables. SSRN Electronic Journal, 0, , .	0.4	0
87	Aggregating the Panel of Daily Textual Sentiment for Sparse Forecasting of Economic Growth. SSRN Electronic Journal, 0, , .	0.4	0
88	The Variance Implied Hedge Ratio. SSRN Electronic Journal, 0, , .	0.4	0
89	Macro-Financial Regimes and the Performance of Dynamic Shariah-Compliant Equity Portfolios. SSRN Electronic Journal, 0, , .	0.4	0
90	Multi-period Downside Risk Attribution of Observation-driven Investment Strategies. SSRN Electronic Journal, 2018, , .	0.4	0

#	Article	IF	Citations
91	Algorithmic Portfolio Tilting to Harvest Higher Moment Gains. SSRN Electronic Journal, 2019, , .	0.4	0
92	Properties of the Margrabe Best-of-two strategy to tactical asset allocation. International Review of Financial Analysis, 2019, , 101306.	3.1	0
93	Beta-Adjusted Covariance Estimation. SSRN Electronic Journal, 0, , .	0.4	0
94	Estimation and decomposition of food price inflation risk. Statistical Methods and Applications, 0, , 1.	0.7	0
95	Cardinality-Constrained Higher-Order Moment Portfolios Using Particle Swarm Optimization. Profiles in Operations Research, 2021, , 169-187.	0.3	0
96	Web Appendix to 'Beyond Risk-Based Portfolios: Balancing Performance and Risk Contributions in Asset Allocation'. SSRN Electronic Journal, 0, , .	0.4	0
97	Generalized Financial Ratios to Predict the Equity Premium. SSRN Electronic Journal, 0, , .	0.4	0
98	Robust Composite Indicators. SSRN Electronic Journal, 0, , .	0.4	0
99	Supplementary Appendix to: Nearest Comoment Estimation with Unobserved Factors. SSRN Electronic Journal, 0, , .	0.4	0
100	Abnormal Media Tone, Returns, and Earnings Announcements. SSRN Electronic Journal, 0, , .	0.4	0
101	Monitoring Consumer Confidence: A Real-Time Approach Using Media News Articles. SSRN Electronic Journal, 0, , .	0.4	0
102	Robust interactive fixed effects. Econometrics and Statistics, 2024, 29, 206-223.	0.4	0