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	Robust interactive fixed effects. Econometrics and Statistics, 2024, 29, 206-223.	0.4	0
2	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
3	Media abnormal tone, earnings announcements, and the stock market. Journal of Financial Markets, 2022, 61, 100683.	0.7	5
4	Performance-sharing optimization by risk-constrained equity investors. Finance Research Letters, 2021, 38, 101527.	3.4	1
5	Semi-supervised Text Mining for Monitoring the News About the ESG Performance of Companies. , 2021, , 217-239.		7
6	The <i>R</i> Package sentometrics to Compute, Aggregate, and Predict with Textual Sentiment. Journal of Statistical Software, 2021, 99, .	1.8	12
7	Cardinality-Constrained Higher-Order Moment Portfolios Using Particle Swarm Optimization. Profiles in Operations Research, 2021, , 169-187.	0.3	0
8	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
9	The effect of velocity sparsity on the performance of cardinality constrained particle swarm optimization. Optimization Letters, 2020, 14, 747-758.	0.9	3
10	The minimum regularized covariance determinant estimator. Statistics and Computing, 2020, 30, 113-128.	0.8	32
11	The variance implied conditional correlation. European Journal of Finance, 2020, 26, 200-222.	1.7	1
12	Nearest comoment estimation with unobserved factors. Journal of Econometrics, 2020, 217, 381-397.	3.5	12
13	ECONOMETRICS MEETS SENTIMENT: AN OVERVIEW OF METHODOLOGY AND APPLICATIONS. Journal of Economic Surveys, 2020, 34, 512-547.	3.7	73
14	Algorithmic portfolio tilting to harvest higher moment gains. Heliyon, 2020, 6, e03516.	1.4	16
15	Robust Distribution-Based Winsorization in Composite Indicators Construction. Social Indicators Research, 2020, 149, 375-397.	1.4	7
16	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
17	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
18	The response of multinationalsâ€™ foreign exchange rate exposure to macroeconomic news. Journal of International Money and Finance, 2019, 94, 32-47.	1.3	16

#	Article	IF	Citations
19	Algorithmic Portfolio Tilting to Harvest Higher Moment Gains. SSRN Electronic Journal, 2019, , .	0.4	0
20	Econometrics Meets Sentiment: An Overview of Methodology and Applications. SSRN Electronic Journal, 2019, , .	0.4	3
21	A misspecification test for the higher order co-moments of the factor model. Statistics, 2019, 53, 471-488.	0.3	2
22	Multivariate GARCH models for large-scale applications: A survey. Handbook of Statistics, 2019, , 193-242.	0.4	16
23	Properties of the Margrabe Best-of-two strategy to tactical asset allocation. International Review of Financial Analysis, 2019, , 101306.	3.1	0
24	Jockeying for Position in CEO Letters: Impression Management and Sentiment Analytics. Financial Management, 2019, 48, 77-115.	1.5	52
25	Evaluating the Shariah-compliance of equity portfolios: The weighting method matters. International Review of Financial Analysis, 2019, 63, 406-417.	3.1	19
26	Generalized Autoregressive Score Models in <i>R</i>: The GAS Package. Journal of Statistical Software, 2019, 88, .	1.8	33
27	Beyond risk-based portfolios: balancing performance and risk contributions in asset allocation. Quantitative Finance, 2018, 18, 1249-1259.	0.9	7
28	When does the tone of earnings press releases matter?. International Review of Financial Analysis, 2018, 57, 231-245.	3.1	22
29	Block rearranging elements within matrix columns to minimize the variability of the row sums. 4or, 2018, 16, 31-50.	1.0	13
30	The peer performance ratios of hedge funds. Journal of Banking and Finance, 2018, 87, 351-368.	1.4	20
31	Multi-period Downside Risk Attribution of Observation-driven Investment Strategies. SSRN Electronic Journal, 2018, , .	0.4	0
32	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
33	Forecasting risk with Markov-switching GARCH models:A large-scale performance study. International Journal of Forecasting, 2018, 34, 733-747.	3.9	102
34	Funding liquidity, market liquidity and TED spread: A two-regime model. Journal of Empirical Finance, 2017, 43, 143-158.	0.9	34
35	Generalized financial ratios to predict the equity premium. Economic Modelling, 2017, 66, 244-257.	1.8	9
36	The impact of covariance misspecification in risk-based portfolios. Annals of Operations Research, 2017, 254, 1-16.	2.6	42

#	Article	IF	Citations
37	Positive semidefinite integrated covariance estimation, factorizations and asynchronicity. Journal of Econometrics, 2017, 196, 347-367.	3.5	24
38	The Alpha and Beta of Equity Hedge UCITS Funds: Implications for Momentum Investing. , 2017, , 415-446.		1
39	Nearest Comoment Estimation with Unobserved Factors. SSRN Electronic Journal, 2017, , .	0.4	0
40	The R Package sentometrics to Compute, Aggregate and Predict with Textual Sentiment. SSRN Electronic Journal, 2017, , .	0.4	11
41	RiskPortfolios: Computation of Risk-Based Portfolios in R. Journal of Open Source Software, 2017, 2, 171.	2.0	8
42	Smart beta and CPPI performance. Finance, 2017, Vol. 37, 31-65.	0.3	6
43	A Coskewness Shrinkage Approach for Estimating the Skewness of Linear Combinations of Random Variables. SSRN Electronic Journal, 2016, , .	0.4	3
44	Beyond Risk-Based Portfolios: Balancing Performance and Risk Contributions in Asset Allocation. SSRN Electronic Journal, 2016, , .	0.4	0
45	Exportersâ€™ Exposures to Currencies: Beyond the Loglinear Model*. Review of Finance, 2016, 20, 1631-1657.	3.2	3
46	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
47	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
48	Analysts' forecast error: a robust prediction model and its shortâ€term trading profitability. Accounting and Finance, 2015, 55, 683-715.	1.7	12
49	Smart Beta Equity Investing Through Calm and Storm. , 2015, , 195-225.		4
50	Higher order comoments of multifactor models and asset allocation. Finance Research Letters, 2015, 13, 225-233.	3.4	32
51	The Low-Risk Anomaly Revisited onÂHigh-Frequency Data. , 2015, , 397-424.		2
52	Implied Expected Returns and the Choice of a Meanâ€“Variance Efficient Portfolio Proxy. Journal of Portfolio Management, 2015, 41, 68-81.	0.3	14
53	Testing equality of modified Sharpe ratios. Finance Research Letters, 2015, 13, 97-104.	3.4	18
54	Jump robust two time scale covariance estimation and realized volatility budgets. Quantitative Finance, 2015, 15, 1041-1054.	0.9	32

#	Article	IF	Citations
55	Testing Equality of Modified Sharpe Ratios. SSRN Electronic Journal, 2014, , .	0.4	1
56	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
57	The impact of a sustainability constraint on the mean-tracking error efficient frontier. Economics Letters, 2013, 119, 255-260.	0.9	10
58	Robust forecasting of dynamic conditional correlation GARCH models. International Journal of Forecasting, 2013, 29, 244-257.	3.9	59
59	Asset allocation with risk factors. Quantitative Finance Letters, 2013, 1, 60-65.	0.2	7
60	Dynamic Risk-Based Asset Allocation. Wilmott Magazine, 2013, 2013, 62-65.	0.1	1
61	Asset allocation with conditional value-at-risk budgets. Journal of Risk, 2013, 15, 39-68.	0.1	61
62	The Short-Run Performance Persistence in Funds of Hedge Funds. , 2013, , 289-301.		1
63	Nonparametric Tests for Intraday Jumps: Impact of Periodicity and Microstructure Noise. , 2012, , 447-463.		3
64	The Peer Performance of Hedge Funds. SSRN Electronic Journal, 2012, , .	0.4	0
65	Jump robust daily covariance estimation by disentangling variance and correlation components. Computational Statistics and Data Analysis, 2012, 56, 2993-3005.	0.7	14
66	The Gaussian rank correlation estimator: robustness properties. Statistics and Computing, 2012, 22, 471-483.	0.8	55
67	Robust estimation of intraweek periodicity in volatility and jump detection. Journal of Empirical Finance, 2011, 18, 353-367.	0.9	142
68	Robust explicit estimators of Weibull parameters. Metrika, 2011, 73, 187-209.	0.5	27
69	Outlyingness Weighted Covariation. Journal of Financial Econometrics, 2011, 9, 657-684.	0.8	45
70	Differential Evolution with DEoptim. R Journal, 2011, 3, 27.	0.7	183
71	Robust M-estimation of multivariate GARCH models. Computational Statistics and Data Analysis, 2010, 54, 2459-2469.	0.7	32
72	Estimation and decomposition of downside risk for portfolios with non-normal returns. Journal of Risk, 2008, 11, 79-103.	0.1	105

#	Article	IF	Citations
73	Hedge fund portfolio selection with modified expected shortfall. WIT Transactions on Information and Communication Technologies, 2008, , .	0.0	1
74	Outlyingness Weighted Covariation. SSRN Electronic Journal, 0, , .	0.4	13
75	Intraday Liquidity Dynamics of the DJIA Stocks Around Price Jumps. SSRN Electronic Journal, 0, , .	0.4	6
76	Asset Allocation with Conditional Value-at-Risk Budgets. SSRN Electronic Journal, 0, , .	0.4	5
77	The Sustainability of Mean-Variance and Mean-Tracking Error Efficient Portfolios. SSRN Electronic Journal, 0, , .	0.4	1
78	Asset Allocation with Higher Order Moments and Factor Models. SSRN Electronic Journal, 0, , .	0.4	1
79	The Sensitivity of CPPI Performance to the Choice of Weighting Scheme in the Equity Portfolio. SSRN Electronic Journal, 0, , .	0.4	0
80	Markov-Switching GARCH Models in R: The MSGARCH Package. SSRN Electronic Journal, 0, , .	0.4	26
81	Value-at-Risk Prediction in R with the GAS Package. SSRN Electronic Journal, 0, , .	0.4	2
82	Evaluating the Shariah-Compliance of Equity Portfolios: The Weighting Method Matters. SSRN Electronic Journal, 0, , .	0.4	1
83	The Minimum Regularized Covariance Determinant Estimator. SSRN Electronic Journal, 0, , .	0.4	9
84	Supplementary Appendix to: A Coskewness Shrinkage Approach for Estimating the Skewness of Linear Combinations of Random Variables. SSRN Electronic Journal, 0, , .	0.4	0
85	Aggregating the Panel of Daily Textual Sentiment for Sparse Forecasting of Economic Growth. SSRN Electronic Journal, 0, , .	0.4	0
86	Forecasting Performance of Markov-Switching GARCH Models: A Large-Scale Empirical Study. SSRN Electronic Journal, 0, , .	0.4	4
87	The Variance Implied Hedge Ratio. SSRN Electronic Journal, 0, , .	0.4	0
88	Macro-Financial Regimes and the Performance of Dynamic Shariah-Compliant Equity Portfolios. SSRN Electronic Journal, 0, , .	0.4	0
89	Beta-Adjusted Covariance Estimation. SSRN Electronic Journal, 0, , .	0.4	0
90	Estimation and decomposition of food price inflation risk. Statistical Methods and Applications, 0, , 1.	0.7	0

#	Article	IF	Citations
91	Robust Forecasting of Dynamic Conditional Correlation GARCH Models. SSRN Electronic Journal, 0, , .	0.4	10
92	Regime Switches in the Volatility and Correlation of Financial Institutions. SSRN Electronic Journal, 0, , .	0.4	17
93	All Words Are Not Equal: Sentiment Dynamics and Information Content Within CEO Letters. SSRN Electronic Journal, 0, , .	0.4	4
94	Characteristic-Based Equity Portfolios: Economic Value and Dynamic Style-Allocation. SSRN Electronic Journal, 0, , .	0.4	2
95	The Effect of Velocity Sparsity on the Performance of Cardinality Constrained Particle Swarm Optimization. SSRN Electronic Journal, 0, , .	0.4	1
96	The Economic Policy Uncertainty Index for Flanders, Wallonia and Belgium. SSRN Electronic Journal, 0, , .	0.4	14
97	Web Appendix to 'Beyond Risk-Based Portfolios: Balancing Performance and Risk Contributions in Asset Allocation'. SSRN Electronic Journal, 0, , .	0.4	0
98	Generalized Financial Ratios to Predict the Equity Premium. SSRN Electronic Journal, 0, , .	0.4	0
99	Robust Composite Indicators. SSRN Electronic Journal, 0, , .	0.4	0
100	Supplementary Appendix to: Nearest Comoment Estimation with Unobserved Factors. SSRN Electronic Journal, 0, , .	0.4	0
101	Abnormal Media Tone, Returns, and Earnings Announcements. SSRN Electronic Journal, 0, , .	0.4	0
102	Monitoring Consumer Confidence: A Real-Time Approach Using Media News Articles. SSRN Electronic Journal, 0, , .	0.4	0