Francesco Audrino

List of Publications by Year
in descending order

44 papers	814 citations	687363 13 h-index	642732 23 g-index
45 all docs	45 docs citations	45 times ranked	450 citing authors

#	Article	IF	Citations
1	The impact of sentiment and attention measures on stock market volatility. International Journal of Forecasting, 2020, 36, 334-357.	6.5	152
2	Lassoing the HAR Model: A Model Selection Perspective on Realized Volatility Dynamics. Econometric Reviews, 2016, 35, 1485-1521.	1.1	79
3	Missing in Asynchronicity: A Kalmanâ€em Approach for Multivariate Realized Covariance Estimation. Journal of Applied Econometrics, 2015, 30, 377-397.	2.3	43
4	Volatility Forecasting: Downside Risk, Jumps and Leverage Effect. Econometrics, 2016, 4, 8.	0.9	42
5	Tree-structured generalized autoregressive conditional heteroscedastic models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2001, 63, 727-744.	2.2	37
6	Modeling tick-by-tick realized correlations. Computational Statistics and Data Analysis, 2010, 54, 2372-2382.	1.2	35
7	Sentiment spillover effects for US and European companies. Journal of Banking and Finance, 2019, 106, 542-567.	2.9	32
8	Volatility estimation with functional gradient descent for very high-dimensional financial time series. Journal of Computational Finance, 2003, 6, 65-89.	0.3	31
9	A General Multivariate Threshold GARCH Model With Dynamic Conditional Correlations. Journal of Business and Economic Statistics, 2011, 29, 138-149.	2.9	24
10	Splines for Financial Volatility. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2009, 71, 655-670.	2.2	22
11	Predicting U.S. Bank Failures with MIDAS LogitÂModels. Journal of Financial and Quantitative Analysis, 2019, 54, 2575-2603.	3.5	22
12	An Empirical Analysis of the Ross Recovery Theorem. SSRN Electronic Journal, 0, , .	0.4	20
13	An Empirical Implementation of the Ross Recovery Theorem as a Prediction Device. Journal of Financial Econometrics, 2021, 19, 291-312.	1.5	19
14	Estimating and predicting multivariate volatility thresholds in global stock markets. Journal of Applied Econometrics, 2006, 21, 345-369.	2.3	18
15	Semi-parametric forecasts of the implied volatility surface using regression trees. Statistics and Computing, 2010, 20, 421-434.	1.5	18
16	Flexible HAR model for realized volatility. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, .	0.3	18
17	The impact of general non-parametric volatility functions in multivariate GARCH models. Computational Statistics and Data Analysis, 2006, 50, 3032-3052.	1.2	14
18	Modeling and forecasting short-term interest rates: The benefits of smooth regimes, macroeconomic variables, and bagging. Journal of Applied Econometrics, 2011, 26, 999-1022.	2.3	13

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19	Monetary policy regimes: Implications for the yield curve and bond pricing. Journal of Financial Economics, 2014, 113, 427-454.	9.0	13
20	Functional gradient descent for financial time series with an application to the measurement of market risk. Journal of Banking and Finance, 2005, 29, 959-977.	2.9	12
21	Oracle Properties, Bias Correction, and Bootstrap Inference for Adaptive Lasso for Time Series Mâ€Estimators. Journal of Time Series Analysis, 2018, 39, 111-128.	1.2	12
22	Tree-Structured Multiple Regimes in Interest Rates. Journal of Business and Economic Statistics, 2006, 24, 338-353.	2.9	11
23	Accurate Short-Term Yield Curve Forecasting using Functional Gradient Descent. Journal of Financial Econometrics, 2007, 5, 591-623.	1.5	11
24	Beta Regimes for the Yield Curve. Journal of Financial Econometrics, 2007, 5, 456-490.	1.5	9
25	Forecasting correlations during the late-2000s financial crisis: The short-run component, the long-run component, and structural breaks. Computational Statistics and Data Analysis, 2014, 76, 43-60.	1.2	9
26	Missing in Asynchronicity: A Kalman-EM Approach for Multivariate Realized Covariance Estimation. SSRN Electronic Journal, 0, , .	0.4	9
27	Oracle Properties and Finite Sample Inference of the Adaptive Lasso for Time Series Regression Models. SSRN Electronic Journal, 0, , .	0.4	8
28	A dynamic model of expected bond returns: A functional gradient descent approach. Computational Statistics and Data Analysis, 2006, 51, 2267-2277.	1.2	7
29	A Forecasting Model for Stock Market Diversity. Annals of Finance, 2007, 3, 213-240.	0.8	7
30	Lassoing the Har Model: A Model Selection Perspective on Realized Volatility Dynamics. SSRN Electronic Journal, 2013, , .	0.4	5
31	Sentiment Spillover Effects for US and European Companies. SSRN Electronic Journal, 0, , .	0.4	5
32	Testing the Lag Structure of Assetsâ€™ Realized Volatility Dynamics. Quantitative Finance and Economics, 2017, 1, 363-387.	3.1	4
33	Estimating and Predicting Multivariate Volatility Thresholds in Global Stock Markets. SSRN Electronic Journal, 0, , .	0.4	3
34	What Drives Short Rate Dynamics? A Functional Gradient Descent Approach. Computational Economics, 2012, 39, 315-335.	2.6	2
35	Bond Risk Premia Forecasting: A Simple Approach for Extracting Macroeconomic Information from a Panel of Indicators. Econometric Reviews, 2016, 35, 232-256.	1.1	2
36	Do match officials give preferential treatment to the strongest football teams? An analysis of four top European clubs. Journal of Quantitative Analysis in Sports, 2018, 14, 185-199.	1.0	2

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37	Monetary Policy Regimes: Implications for the Yield Curve and Bond Pricing. SSRN Electronic Journal, 0, , .	0.4	1
38	Average Conditional Correlation and Tree Structures for Multivariate GARCH Models. SSRN Electronic Journal, 0, , .	0.4	1
39	Are Classical Option Pricing Models Consistent with Observed Option Second-Order Moments? Evidence from High-Frequency Data. SSRN Electronic Journal, 0, , .	0.4	1
40	Volatility Forecasting: Downside Risk, Jumps and Leverage Effect. SSRN Electronic Journal, 0, , .	0.4	0
41	Empirical Pricing Kernel Estimation Using a Functional Gradient Descent Algorithm Based on Splines. SSRN Electronic Journal, 2012, , .	0.4	0
42	Option strategies based on semiparametric implied volatility surface prediction. Journal of Investment Strategies, 2011, 1, 3-41.	0.1	0
43	Using Big Data to Improve Financial Forecasting. , 2019, , .		0
44	How Does Post-Earnings Announcement Sentiment Affect Firmsâ€™ Dynamics? New Evidence from Causal Machine Learning. Journal of Financial Econometrics, 0, , .	1.5	0