# 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 | An Empirical Implementation of the Ross Recovery Theorem as a Prediction Device. Journal of Financial Econometrics, 2021, 19, 291-312. | 1.5 | 19 |
| 2 | The impact of sentiment and attention measures on stock market volatility. International Journal of Forecasting, 2020, 36, 334-357. | 6.5 | 152 |
| 3 | Sentiment spillover effects for US and European companies. Journal of Banking and Finance, 2019, 106, 542-567. | 2.9 | 32 |
| 4 | Flexible HAR model for realized volatility. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, . | 0.3 | 18 |
| 5 | Predicting U.S. Bank Failures with MIDAS Logit Models. Journal of Financial and Quantitative Analysis, 2019, 54, 2575-2603. | 3.5 | 22 |
| 6 | Using Big Data to Improve Financial Forecasting. , 2019, , . | | 0 |
| 7 | Oracle Properties, Bias Correction, and Bootstrap Inference for Adaptive Lasso for Time Series $M$‐Estimators. Journal of Time Series Analysis, 2018, 39, 111-128. | 1.2 | 12 |
| 8 | 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 |
| 9 | Testing the Lag Structure of Assets' Realized Volatility Dynamics. Quantitative Finance and Economics, 2017, 1, 363-387. | 3.1 | 4 |
| 10 | Volatility Forecasting: Downside Risk, Jumps and Leverage Effect. Econometrics, 2016, 4, 8. | 0.9 | 42 |
| 11 | Lassoing the HAR Model: A Model Selection Perspective on Realized Volatility Dynamics. Econometric Reviews, 2016, 35, 1485-1521. | 1.1 | 79 |
| 12 | 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 |
| 13 | Missing in Asynchronicity: A Kalman‐em Approach for Multivariate Realized Covariance Estimation. Journal of Applied Econometrics, 2015, 30, 377-397. | 2.3 | 43 |
| 14 | 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 |
| 15 | Monetary policy regimes: Implications for the yield curve and bond pricing. Journal of Financial Economics, 2014, 113, 427-454. | 9.0 | 13 |
| 16 | Lassoing the Har Model: A Model Selection Perspective on Realized Volatility Dynamics. SSRN Electronic Journal, 2013, , . | 0.4 | 5 |
| 17 | Empirical Pricing Kernel Estimation Using a Functional Gradient Descent Algorithm Based on Splines. SSRN Electronic Journal, 2012, , . | 0.4 | 0 |
| 18 | What Drives Short Rate Dynamics? A Functional Gradient Descent Approach. Computational Economics, 2012, 39, 315-335. | 2.6 | 2 |

| # | Article | IF | Citations |
|---|---------|----|-----------| 
| 19 | A General Multivariate Threshold GARCH Model With Dynamic Conditional Correlations. Journal of Business and Economic Statistics, 2011, 29, 138-149. | 2.9 | 24 |
| 20 | 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 |
| 21 | Option strategies based on semiparametric implied volatility surface prediction. Journal of Investment Strategies, 2011, 1, 3-41. | 0.1 | 0 |
| 22 | Semi-parametric forecasts of the implied volatility surface using regression trees. Statistics and Computing, 2010, 20, 421-434. | 1.5 | 18 |
| 23 | Modeling tick-by-tick realized correlations. Computational Statistics and Data Analysis, 2010, 54, 2372-2382. | 1.2 | 35 |
| 24 | Splines for Financial Volatility. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2009, 71, 655-670. | 2.2 | 22 |
| 25 | Beta Regimes for the Yield Curve. Journal of Financial Econometrics, 2007, 5, 456-490. | 1.5 | 9 |
| 26 | Accurate Short-Term Yield Curve Forecasting using Functional Gradient Descent. Journal of Financial Econometrics, 2007, 5, 591-623. | 1.5 | 11 |
| 27 | A Forecasting Model for Stock Market Diversity. Annals of Finance, 2007, 3, 213-240. | 0.8 | 7 |
| 28 | The impact of general non-parametric volatility functions in multivariate GARCH models. Computational Statistics and Data Analysis, 2006, 50, 3032-3052. | 1.2 | 14 |
| 29 | A dynamic model of expected bond returns: A functional gradient descent approach. Computational Statistics and Data Analysis, 2006, 51, 2267-2277. | 1.2 | 7 |
| 30 | Estimating and predicting multivariate volatility thresholds in global stock markets. Journal of Applied Econometrics, 2006, 21, 345-369. | 2.3 | 18 |
| 31 | Tree-Structured Multiple Regimes in Interest Rates. Journal of Business and Economic Statistics, 2006, 24, 338-353. | 2.9 | 11 |
| 32 | 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 |
| 33 | Volatility estimation with functional gradient descent for very high-dimensional financial time series. Journal of Computational Finance, 2003, 6, 65-89. | 0.3 | 31 |
| 34 | Tree-structured generalized autoregressive conditional heteroscedastic models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2001, 63, 727-744. | 2.2 | 37 |
| 35 | Volatility Forecasting: Downside Risk, Jumps and Leverage Effect. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 36 | An Empirical Analysis of the Ross Recovery Theorem. SSRN Electronic Journal, 0, , . | 0.4 | 20 |

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|---|---------|-----|-----------|
| 37 | Sentiment Spillover Effects for US and European Companies. SSRN Electronic Journal, 0, , . | 0.4 | 5 |
| 38 | Missing in Asynchronicity: A Kalman-EM Approach for Multivariate Realized Covariance Estimation. SSRN Electronic Journal, 0, , . | 0.4 | 9 |
| 39 | Monetary Policy Regimes: Implications for the Yield Curve and Bond Pricing. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 40 | Oracle Properties and Finite Sample Inference of the Adaptive Lasso for Time Series Regression Models. SSRN Electronic Journal, 0, , . | 0.4 | 8 |
| 41 | Estimating and Predicting Multivariate Volatility Thresholds in Global Stock Markets. SSRN Electronic Journal, 0, , . | 0.4 | 3 |
| 42 | Average Conditional Correlation and Tree Structures for Multivariate GARCH Models. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 43 | Are Classical Option Pricing Models Consistent with Observed Option Second-Order Moments? Evidence from High-Frequency Data. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 44 | How Does Post-Earnings Announcement Sentiment Affect Firms' Dynamics? New Evidence from Causal Machine Learning. Journal of Financial Econometrics, 0, , . | 1.5 | 0 |