MÃ¡rcio Laurini

List of Publications by Year
in descending order

53 papers	**646** citations

840776
11 h-index

677142
22 g-index

53 all docs	**53** docs citations

53 times ranked

515 citing authors

#	Article	IF	Citations
1	Volatility and return jumps in bitcoin. Economics Letters, 2018, 173, 158-163.	1.9	147
2	Is Bitcoin a bubble?. Physica A: Statistical Mechanics and Its Applications, 2019, 517, 222-232.	2.6	99
3	Nonlinear dependence in cryptocurrency markets. North American Journal of Economics and Finance, 2019, 48, 32-47.	3.5	59
4	Convergence clubs among Brazilian municipalities. Economics Letters, 2004, 83, 179-184.	1.9	33
5	Income convergence clubs for Brazilian Municipalities: a non-parametric analysis. Applied Economics, 2005, 37, 2099-2118.	2.2	33
6	Bayesian extensions to Diebold-Li term structure model. International Review of Financial Analysis, 2010, 19, 342-350.	6.6	25
7	Constrained smoothing -splines for the term structure of interest rates. Insurance: Mathematics and Economics, 2010, 46, 339-350.	1.2	18
8	Exchange rate movements and monetary policy in Brazil: Econometric and simulation evidence. Economic Modelling, 2010, 27, 284-295.	3.8	16
9	The spatio-temporal dynamics of ethanol/gasoline price ratio in Brazil. Renewable and Sustainable Energy Reviews, 2017, 70, 1-12.	16.4	15
10	Does Ownership Affect the Variability of the Production Process? Evidence from International Courier Services. Organization Science, 2010, 21, 892-912.	4.5	14
11	A noisy principal component analysis for forward rate curves. European Journal of Operational Research, 2015, 246, 140-153.	5.7	14
12	Imposing noâ€arbitrage conditions in implied volatilities using constrained smoothing splines. Applied Stochastic Models in Business and Industry, 2011, 27, 649-659.	1.5	13
13	A spatioâ€temporal approach to estimate patterns of climate change. Environmetrics, 2019, 30, e2542.	1.4	12
14	Spatio-temporal analysis of fire occurrence in Australia. Stochastic Environmental Research and Risk Assessment, 2021, 35, 1759-1770.	4.0	10
15	Empirical market microstructure: An analysis of the BRL/US$ exchange rate market. Emerging Markets Review, 2008, 9, 247-265.	4.4	8
16	Indirect Inference in fractional short-term interest rate diffusions. Mathematics and Computers in Simulation, 2013, 94, 109-126.	4.4	8
17	Tornado Occurrences in the United States: A Spatio-Temporal Point Process Approach. Econometrics, 2020, 8, 25.	0.9	8
18	Conditional stochastic kernel estimation by nonparametric methods. Economics Letters, 2009, 105, 234-238.	1.9	7

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19	Poverty Elasticity: A Note on a New Empirical Approach. Review of Income and Wealth, 2016, 62, 394-401.	2.4	7
20	Long memory in the R$ / US$ exchange rate: A robust analysis. Brazilian Review of Econometrics, 2004, 24, .	0.1	7
21	Forecasting the Term Structure of Interest Rates Using Integrated Nested Laplace Approximations. Journal of Forecasting, 2014, 33, 214-230.	2.8	6
22	A common jump factor stochastic volatility model. Finance Research Letters, 2015, 12, 2-10.	6.7	6
23	Income Estimation Using Night Luminosity: A Continuous Spatial Model. Spatial Demography, 2016, 4, 83-115.	0.9	6
24	The impact of co-jumps in the oil sector. Research in International Business and Finance, 2020, 52, 101197.	5.9	6
25	Pre-harvest sugarcane burning: A statistical analysis of the environmental impacts of a regulatory change in the energy sector. Cleaner Engineering and Technology, 2021, 4, 100255.	4.0	6
26	New evidence on the role of cognitive skill in economic development. Economics Letters, 2012, 117, 123-126.	1.9	5
27	A macro-finance term structure model with multivariate stochastic volatility. International Review of Economics and Finance, 2016, 44, 68-90.	4.5	5
28	Implicit Inflation and Risk Premiums in the Brazilian Fixed Income Market. Emerging Markets Finance and Trade, 2017, 53, 1836-1853.	3.1	5
29	Bayesian Inference Applied to Dynamic Nelson-Siegel Model with Stochastic Volatility. Brazilian Review of Econometrics, 2010, 30, 123.	0.1	5
30	Dynamic functional data analysis with non-parametric state space models. Journal of Applied Statistics, 2014, 41, 142-163.	1.3	4
31	Generalized moment estimation of stochastic differential equations. Computational Statistics, 2016, 31, 1169-1202.	1.5	4
32	A continuous spatio-temporal model for house prices in the USA. Annals of Regional Science, 2017, 58, 235-269.	2.1	4
33	A spatial error model with continuous random effects and an application to growth convergence. Journal of Geographical Systems, 2017, 19, 371-398.	3.1	4
34	A Hybrid Data Cloning Maximum Likelihood Estimator for Stochastic Volatility Models. Journal of Time Series Econometrics, 2013, 5, 193-229.	0.4	3
35	GMC/GEL estimation of stochastic volatility models. Communications in Statistics Part B: Simulation and Computation, 2017, 46, 6828-6844.	1.2	3
36	Robust trend estimation for COVID-19 in Brazil. Spatial and Spatio-temporal Epidemiology, 2021, 39, 100455.	1.7	3

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37	Urban climate change: A statistical analysis for SÃ£o Paulo. Urban Climate, 2022, 41, 101077.	5.7	3
38	Spatial heterogeneities, institutions, and income: Evidence for Brazil. Papers in Regional Science, 2022, 101, 537-572.	1.9	3
39	Data cloning: Maximum likelihood estimation of DSGE models. Results in Applied Mathematics, 2020, 7, 100121.	1.3	2
40	Brazilian stock market bubble in the 2010s. SN Business & Economics, 2021, 1, 8.	1.1	2
41	Estimating spatiotemporal patterns of deaths by COVID-19 outbreak on a global scale. BMJ Open, 2021, 11, e047002.	1.9	2
42	Multivariate Stochastic Volatility-Double Jump Model: An Application for Oil Assets. SSRN Electronic Journal, 0, , .	0.4	2
43	Bayesian estimation of term structure models: An application of the Hamiltonian Monte Carlo method. Communications in Statistics Case Studies Data Analysis and Applications, 2016, 2, 79-91.	0.3	1
44	Spillovers and jumps in global markets: A comparative analysis. International Journal of Finance and Economics, 2020, 26, 5997.	3.5	1
45	Firm Location: A Spatial Point Process Approach. Applied Spatial Analysis and Policy, 0, , 1.	2.0	1
46	Swaps de VariÃ¢ncia na BM&F - ApreÃ§amento e Viabilidade de Hedge. Revista Brasileira De FinanÃ§as, 2010, 8, 197-228.	0.1	1
47	Foreign Exchange Expectation Errors and Filtration Enlargements. Stats, 2019, 2, 212-227.	0.9	0
48	Generalized Tests of Investment Fund Performance. Brazilian Review of Econometrics, 2011, 31, 271.	0.1	0
49	Non-Parametric Pricing of Interest Rates Options. Brazilian Review of Econometrics, 2012, 32, 201.	0.1	0
50	Arbitrage in the Term Structure of Interest Rates: a Bayesian Approach. International Econometric Review, 2014, 6, 77-99.	0.2	0
51	Lista de Avaliadores - 2014. Revista Brasileira De FinanÃ§as, 2014, 12, 643.	0.1	0
52	List of Reviewers - 2015. Revista Brasileira De FinanÃ§as, 2015, 13, 732.	0.1	0
53	Brazilian Review of Finance 2015 Editorial Report. Revista Brasileira De FinanÃ§as, 2016, 14, 1-5.	0.1	0