Edoardo Otranto

List of Publications by Year
in descending order

44 papers	746 citations	686830 13 h-index	580395 25 g-index
45 all docs	45 docs citations	45 times ranked	483 citing authors

#	Article	IF	Citations
1	Does Crime Affect Economic Growth?. Kyklos, 2010, 63, 330-345.	0.7	123
2	Volatility spillovers, interdependence and comovements: A Markov Switching approach. Computational Statistics and Data Analysis, 2008, 52, 3011-3026.	0.7	95
3	Clustering heteroskedastic time series by model-based procedures. Computational Statistics and Data Analysis, 2008, 52, 4685-4698.	0.7	78
4	Forecasting realized volatility with changing average levels. International Journal of Forecasting, 2015, 31, 620-634.	3.9	49
5	Patterns of volatility transmissions within regime switching across GCC and global markets. International Review of Economics and Finance, 2014, 29, 512-524.	2.2	45
6	Identifying financial time series with similar dynamic conditional correlation. Computational Statistics and Data Analysis, 2010, 54, 1-15.	0.7	41
7	Volatility transmission across markets: a Multichain Markov Switching model. Applied Financial Economics, 2007, 17, 659-670.	0.5	37
8	A NONPARAMETRIC BAYESIAN APPROACH TO DETECT THE NUMBER OF REGIMES IN MARKOV SWITCHING MODELS. Econometric Reviews, 2002, 21, 477-496.	0.5	34
9	Modeling the Dependence of Conditional Correlations on Market Volatility. Journal of Business and Economic Statistics, 2016, 34, 254-268.	1.8	30
10	The multi-chain Markov switching model. Journal of Forecasting, 2005, 24, 523-537.	1.6	25
11	Cycles in Crime and Economy: Leading, Lagging and Coincident Behaviors. Journal of Quantitative Criminology, 2012, 28, 295-317.	2.0	18
12	Volatility transmission across currencies and commodities with US uncertainty measures. North American Journal of Economics and Finance, 2016, 37, 63-83.	1.8	18
13	Realized volatility forecasting: Robustness to measurement errors. International Journal of Forecasting, 2021, 37, 44-57.	3.9	18
14	Capturing the Spillover Effect With Multiplicative Error Models. Communications in Statistics - Theory and Methods, 2015, 44, 3173-3191.	0.6	17
15	Asset allocation using flexible dynamic correlation models with regime switching. Quantitative Finance, 2010, 10, 325-338.	0.9	14
16	Models to date the business cycle: The Italian case. Economic Modelling, 2008, 25, 899-911.	1.8	12
17	Forecasting the macro determinants of bank credit quality: a non-linear perspective. Journal of Risk Finance, 2020, 21, 423-443.	3.6	9
18	Testing for Equal Predictability of Stationary ARMA Processes. Journal of Applied Statistics, 2007, 34, 1091-1108.	0.6	8

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19	Extracting portfolio management strategies from volatility transmission models in regime-changing environments: Evidence from GCC and global markets. Economic Modelling, 2014, 41, 365-374.	1.8	8
20	Nonlinearities and regimes in conditional correlations with different dynamics. Journal of Econometrics, 2020, 217, 496-522.	3.5	8
21	Community mobility in the European regions during COVID-19 pandemic: A partitioning around medoids with noise cluster based on spaceâ€“time autoregressive models. Spatial Statistics, 2022, 49, 100531.	0.9	7
22	On Heteroskedasticity and Regimes in Volatility Forecasting. SSRN Electronic Journal, 0, , .	0.4	6
23	A time varying hidden Markov model with latent information. Statistical Modelling, 2008, 8, 347-366.	0.5	5
24	Spatial effects in dynamic conditional correlations. Journal of Applied Statistics, 2016, 43, 604-626.	0.6	5
25	Combining Sharp and Smooth Transitions in Volatility Dynamics: A Fuzzy Regime Approach. Journal of the Royal Statistical Society Series C: Applied Statistics, 2018, 67, 549-573.	0.5	5
26	Do the Determinants of Non-Performing Loans Have a Different Effect over Time? A Conditional Correlation Approach. Journal of Risk and Financial Management, 2021, 14, 21.	1.1	5
27	Financial clustering in presence of dominant markets. Advances in Data Analysis and Classification, 2015, 9, 315-339.	0.9	3
28	Adding flexibility to Markov Switching models. Statistical Modelling, 2016, 16, 477-498.	0.5	2
29	Clustering space-time series: FSTAR as a flexible STAR approach. Advances in Data Analysis and Classification, 2019, 13, 175-199.	0.9	2
30	Do Different Models Induce Changes in Mortality Indicators? That Is a Key Question for Extending the Lee-Carter Model. International Journal of Environmental Research and Public Health, 2021, 18, 2204.	1.2	2
31	On classifying the effects of policy announcements on volatility. International Journal of Approximate Reasoning, 2021, 134, 23-33.	1.9	2
32	A Hidden Markov Model Approach to Classify and Predict the Sign of Financial Local Trends. Lecture Notes in Computer Science, 2008, , 852-861.	1.0	2
33	Forecasting Realized Volatility with Changes of Regimes. SSRN Electronic Journal, 0, , .	0.4	2
34	The choice of time interval in seasonal adjustment: A heuristic approach. Statistical Papers, 2006, 47, 393-417.	0.7	1
35	Volatility clustering in the presence of time-varying model parameters. Journal of Applied Statistics, 2013, 40, 901-915.	0.6	1
36	Volatility Swings in the US Financial Markets. Contributions To Statistics, 2013, , 137-148.	0.2	1

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37	Classifying Italian Pension Funds via GARCH Distance. , 2008, , 189-197.		1
38	Frontiers in Time Series Analysis: Introduction. Oxford Bulletin of Economics and Statistics, 2006, 68, 679-682.	0.9	0
39	A realistic model for official interest rate movements and their consequences. Applied Economics, 2011, 43, 4431-4447.	1.2	0
40	Dataset for petroleum based stock markets and GAUSS codes for SAMEM. Data in Brief, 2017, 10, 421-425.	0.5	0
41	Turning Point Detection Using Markov Switching Models with Latent Information. Studies in Classification, Data Analysis, and Knowledge Organization, 2010, , 337-344.	0.1	0
42	Financial Clustering in Presence of Dominant Markets. SSRN Electronic Journal, 0, , .	0.4	0
43	Modeling Realized Covariance Matrices: A Class of Hadamard Exponential Models. Journal of Financial Econometrics, 0, , .	0.8	0
44	Unconventional policies effects on stock market volatility: The MAP approach. Journal of the Royal Statistical Society Series C: Applied Statistics, 0, , .	0.5	0