

Edoardo Otranto

List of Publications by Year in descending order

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Version: 2024-02-01

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 | Community mobility in the European regions during COVID-19 pandemic: A partitioning around medoids with noise cluster based on space-time autoregressive models. <i>Spatial Statistics</i> , 2022, 49, 100531. | 0.9 | 7 |
| 2 | Realized volatility forecasting: Robustness to measurement errors. <i>International Journal of Forecasting</i> , 2021, 37, 44-57. | 3.9 | 18 |
| 3 | Do Different Models Induce Changes in Mortality Indicators? That Is a Key Question for Extending the Lee-Carter Model. <i>International Journal of Environmental Research and Public Health</i> , 2021, 18, 2204. | 1.2 | 2 |
| 4 | On classifying the effects of policy announcements on volatility. <i>International Journal of Approximate Reasoning</i> , 2021, 134, 23-33. | 1.9 | 2 |
| 5 | Do the Determinants of Non-Performing Loans Have a Different Effect over Time? A Conditional Correlation Approach. <i>Journal of Risk and Financial Management</i> , 2021, 14, 21. | 1.1 | 5 |
| 6 | Forecasting the macro determinants of bank credit quality: a non-linear perspective. <i>Journal of Risk Finance</i> , 2020, 21, 423-443. | 3.6 | 9 |
| 7 | Nonlinearities and regimes in conditional correlations with different dynamics. <i>Journal of Econometrics</i> , 2020, 217, 496-522. | 3.5 | 8 |
| 8 | Clustering space-time series: FSTAR as a flexible STAR approach. <i>Advances in Data Analysis and Classification</i> , 2019, 13, 175-199. | 0.9 | 2 |
| 9 | Combining Sharp and Smooth Transitions in Volatility Dynamics: A Fuzzy Regime Approach. <i>Journal of the Royal Statistical Society Series C: Applied Statistics</i> , 2018, 67, 549-573. | 0.5 | 5 |
| 10 | Dataset for petroleum based stock markets and GAUSS codes for SAMEM. <i>Data in Brief</i> , 2017, 10, 421-425. | 0.5 | 0 |
| 11 | Adding flexibility to Markov Switching models. <i>Statistical Modelling</i> , 2016, 16, 477-498. | 0.5 | 2 |
| 12 | Volatility transmission across currencies and commodities with US uncertainty measures. <i>North American Journal of Economics and Finance</i> , 2016, 37, 63-83. | 1.8 | 18 |
| 13 | Modeling the Dependence of Conditional Correlations on Market Volatility. <i>Journal of Business and Economic Statistics</i> , 2016, 34, 254-268. | 1.8 | 30 |
| 14 | Spatial effects in dynamic conditional correlations. <i>Journal of Applied Statistics</i> , 2016, 43, 604-626. | 0.6 | 5 |
| 15 | Forecasting realized volatility with changing average levels. <i>International Journal of Forecasting</i> , 2015, 31, 620-634. | 3.9 | 49 |
| 16 | Capturing the Spillover Effect With Multiplicative Error Models. <i>Communications in Statistics - Theory and Methods</i> , 2015, 44, 3173-3191. | 0.6 | 17 |
| 17 | Financial clustering in presence of dominant markets. <i>Advances in Data Analysis and Classification</i> , 2015, 9, 315-339. | 0.9 | 3 |
| 18 | Patterns of volatility transmissions within regime switching across GCC and global markets. <i>International Review of Economics and Finance</i> , 2014, 29, 512-524. | 2.2 | 45 |

| # | ARTICLE | IF | CITATIONS |
|----|--|-----|-----------|
| 19 | Extracting portfolio management strategies from volatility transmission models in regime-changing environments: Evidence from GCC and global markets. <i>Economic Modelling</i> , 2014, 41, 365-374. | 1.8 | 8 |
| 20 | Volatility clustering in the presence of time-varying model parameters. <i>Journal of Applied Statistics</i> , 2013, 40, 901-915. | 0.6 | 1 |
| 21 | Volatility Swings in the US Financial Markets. <i>Contributions To Statistics</i> , 2013, , 137-148. | 0.2 | 1 |
| 22 | Cycles in Crime and Economy: Leading, Lagging and Coincident Behaviors. <i>Journal of Quantitative Criminology</i> , 2012, 28, 295-317. | 2.0 | 18 |
| 23 | A realistic model for official interest rate movements and their consequences. <i>Applied Economics</i> , 2011, 43, 4431-4447. | 1.2 | 0 |
| 24 | Identifying financial time series with similar dynamic conditional correlation. <i>Computational Statistics and Data Analysis</i> , 2010, 54, 1-15. | 0.7 | 41 |
| 25 | Does Crime Affect Economic Growth?. <i>Kyklos</i> , 2010, 63, 330-345. | 0.7 | 123 |
| 26 | Asset allocation using flexible dynamic correlation models with regime switching. <i>Quantitative Finance</i> , 2010, 10, 325-338. | 0.9 | 14 |
| 27 | Turning Point Detection Using Markov Switching Models with Latent Information. <i>Studies in Classification, Data Analysis, and Knowledge Organization</i> , 2010, , 337-344. | 0.1 | 0 |
| 28 | Volatility spillovers, interdependence and comovements: A Markov Switching approach. <i>Computational Statistics and Data Analysis</i> , 2008, 52, 3011-3026. | 0.7 | 95 |
| 29 | Clustering heteroskedastic time series by model-based procedures. <i>Computational Statistics and Data Analysis</i> , 2008, 52, 4685-4698. | 0.7 | 78 |
| 30 | Models to date the business cycle: The Italian case. <i>Economic Modelling</i> , 2008, 25, 899-911. | 1.8 | 12 |
| 31 | A time varying hidden Markov model with latent information. <i>Statistical Modelling</i> , 2008, 8, 347-366. | 0.5 | 5 |
| 32 | A Hidden Markov Model Approach to Classify and Predict the Sign of Financial Local Trends. <i>Lecture Notes in Computer Science</i> , 2008, , 852-861. | 1.0 | 2 |
| 33 | Classifying Italian Pension Funds via GARCH Distance. , 2008, , 189-197. | | 1 |
| 34 | Testing for Equal Predictability of Stationary ARMA Processes. <i>Journal of Applied Statistics</i> , 2007, 34, 1091-1108. | 0.6 | 8 |
| 35 | Volatility transmission across markets: a Multichain Markov Switching model. <i>Applied Financial Economics</i> , 2007, 17, 659-670. | 0.5 | 37 |
| 36 | Frontiers in Time Series Analysis: Introduction. <i>Oxford Bulletin of Economics and Statistics</i> , 2006, 68, 679-682. | 0.9 | 0 |

| # | ARTICLE | IF | CITATIONS |
|----|---|-----|-----------|
| 37 | The choice of time interval in seasonal adjustment: A heuristic approach. <i>Statistical Papers</i> , 2006, 47, 393-417. | 0.7 | 1 |
| 38 | The multi-chain Markov switching model. <i>Journal of Forecasting</i> , 2005, 24, 523-537. | 1.6 | 25 |
| 39 | A NONPARAMETRIC BAYESIAN APPROACH TO DETECT THE NUMBER OF REGIMES IN MARKOV SWITCHING MODELS. <i>Econometric Reviews</i> , 2002, 21, 477-496. | 0.5 | 34 |
| 40 | Forecasting Realized Volatility with Changes of Regimes. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 2 |
| 41 | On Heteroskedasticity and Regimes in Volatility Forecasting. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 6 |
| 42 | Financial Clustering in Presence of Dominant Markets. <i>SSRN Electronic Journal</i> , 0, , . | 0.4 | 0 |
| 43 | Modeling Realized Covariance Matrices: A Class of Hadamard Exponential Models. <i>Journal of Financial Econometrics</i> , 0, , . | 0.8 | 0 |
| 44 | Unconventional policies effects on stock market volatility: The MAP approach. <i>Journal of the Royal Statistical Society Series C: Applied Statistics</i> , 0, , . | 0.5 | 0 |