Andrea Berardi

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/413433/publications.pdf

Version: 2024-02-01

6 papers	51 citations	2258059 3 h-index	2053705 5 g-index
6 all docs	6 docs citations	6 times ranked	21 citing authors

#	Article	IF	Citations
1	Dissecting the yield curve: The international evidence. Journal of Banking and Finance, 2022, 134, 106286.	2.9	10
2	Inflation Risk Premia, Yield Volatility, and Macro Factors. Journal of Financial Econometrics, 2019, 17, 397-431.	1.5	7
3	Term Structure, Inflation, and Real Activity. Journal of Financial and Quantitative Analysis, 2009, 44, 987-1011.	3.5	22
4	Predicting default probabilities and implementing trading strategies for emerging markets bond portfolios. Emerging Markets Review, 2004, 5, 447-469.	4.4	8
5	Estimating the Cox, ingersoll and Ross model of the term structure: a multivariate approach. Ricerche Economiche, 1995, 49, 51-74.	0.2	3
6	Dissecting the Yield Curve: The International Evidence. SSRN Electronic Journal, 0, , .	0.4	1