

Silvia Facchinetti

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4192796/publications.pdf>

Version: 2024-02-01

8
papers

38
citations

1937685

4
h-index

1872680

6
g-index

8
all docs

8
docs citations

8
times ranked

24
citing authors

#	ARTICLE	IF	CITATIONS
1	Cyber risk measurement with ordinal data. <i>Statistical Methods and Applications</i> , 2020, 29, 173-185.	1.2	9
2	Modeling inter-country spatial financial interactions with Graphical Lasso: An application to sovereign co-risk evaluation. <i>Regional Science and Urban Economics</i> , 2018, 70, 72-79.	2.6	7
3	Online detection of financial time series peaks and troughs: A probability-based approach*. <i>Statistical Analysis and Data Mining</i> , 2019, 12, 426-433.	2.8	7
4	A risk index for ordinal variables and its statistical properties: A priority of intervention indicator in quality control framework. <i>Quality and Reliability Engineering International</i> , 2018, 34, 265-275.	2.3	6
5	Least Quartic Regression Criterion to Evaluate Systematic Risk in the Presence of Co-Skewness and Co-Kurtosis. <i>Risks</i> , 2020, 8, 95.	2.4	4
6	Well-being Indicators: a Review and Comparison in the Context of Italy. <i>Social Indicators Research</i> , 0, , 1.	2.7	4
7	Inferential aspects for the optimal selection of the control parameters in Taguchi method. <i>Applied Stochastic Models in Business and Industry</i> , 2020, 37, 859.	1.5	1
8	Nonlinear relative dynamics. <i>European Journal of Finance</i> , 2020, 26, 1301-1314.	3.1	0