Silvia Facchinetti

List of Publications by Year
in descending order

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