

Monica Billio

List of Publications by Year in descending order

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Version: 2024-02-01

105
papers

4,019
citations

279701

23
h-index

168321

53
g-index

110
all docs

110
docs citations

110
times ranked

2031
citing authors

#	ARTICLE	IF	CITATIONS
1	Econometric measures of connectedness and systemic risk in the finance and insurance sectors. <i>Journal of Financial Economics</i> , 2012, 104, 535-559.	4.6	1,737
2	Bayesian Graphical Models for STructural Vector Autoregressive Processes. <i>Journal of Applied Econometrics</i> , 2016, 31, 357-386.	1.3	153
3	Value-at-Risk: a multivariate switching regime approach. <i>Journal of Empirical Finance</i> , 2000, 7, 531-554.	0.9	152
4	Inside the <scp>ESG</scp> ratings: (Dis)agreement and performance. <i>Corporate Social Responsibility and Environmental Management</i> , 2021, 28, 1426-1445.	5.0	130
5	Flexible Dynamic Conditional Correlation multivariate GARCH models for asset allocation. <i>Applied Economics Letters</i> , 2006, 2, 123-130.	0.2	129
6	Time-varying combinations of predictive densities using nonlinear filtering. <i>Journal of Econometrics</i> , 2013, 177, 213-232.	3.5	123
7	Contagion and interdependence in stock markets: Have they been misdiagnosed?. <i>Journal of Economics and Business</i> , 2003, 55, 405-426.	1.7	104
8	Volatility and shocks spillover before and after EMU in European stock markets. <i>Journal of Multinational Financial Management</i> , 2003, 13, 323-340.	1.0	86
9	Multivariate Markov switching dynamic conditional correlation GARCH representations for contagion analysis. <i>Statistical Methods and Applications</i> , 2005, 14, 145-161.	0.7	85
10	Market linkages, variance spillovers, and correlation stability: Empirical evidence of financial contagion. <i>Computational Statistics and Data Analysis</i> , 2010, 54, 2443-2458.	0.7	75
11	Dynamic risk exposures in hedge funds. <i>Computational Statistics and Data Analysis</i> , 2012, 56, 3517-3532.	0.7	65
12	Which market integration measure?. <i>Journal of Banking and Finance</i> , 2017, 76, 150-174.	1.4	60
13	Bayesian estimation of switching ARMA models. <i>Journal of Econometrics</i> , 1999, 93, 229-255.	3.5	56
14	On a New Approach for Analyzing and Managing Macrofinancial Risks (corrected). <i>Financial Analysts Journal</i> , 2013, 69, 22-33.	1.2	54
15	An entropy-based early warning indicator for systemic risk. <i>Journal of International Financial Markets, Institutions and Money</i> , 2016, 45, 42-59.	2.1	51
16	Nonlinear dynamics and recurrence plots for detecting financial crisis. <i>North American Journal of Economics and Finance</i> , 2013, 26, 416-435.	1.8	50
17	A SYSTEM FOR DATING AND DETECTING TURNING POINTS IN THE EURO AREA. <i>Manchester School</i> , 2008, 76, 549-577.	0.4	47
18	Bayesian nonparametric sparse VAR models. <i>Journal of Econometrics</i> , 2019, 212, 97-115.	3.5	46

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19	A generalized Dynamic Conditional Correlation model for portfolio risk evaluation. <i>Mathematics and Computers in Simulation</i> , 2009, 79, 2566-2578.	2.4	45
20	Modeling systemic risk with Markov Switching Graphical SUR models. <i>Journal of Econometrics</i> , 2019, 210, 58-74.	3.5	42
21	Markov switching GARCH models for Bayesian hedging on energy futures markets. <i>Energy Economics</i> , 2018, 70, 545-562.	5.6	38
22	Crises and Hedge Fund Risk. <i>SSRN Electronic Journal</i> , 0, , .	0.4	38
23	Combination schemes for turning point predictions. <i>Quarterly Review of Economics and Finance</i> , 2012, 52, 402-412.	1.5	36
24	Interconnections Between Eurozone and US Booms and Busts Using a Bayesian Panel Markov Switching VAR Model. <i>Journal of Applied Econometrics</i> , 2016, 31, 1352-1370.	1.3	36
25	Sparse Graphical Vector Autoregression: A Bayesian Approach. <i>Annals of Economics and Statistics</i> , 2016, , 333.	0.2	36
26	Evaluation of Regime Switching Models for Real Time Business Cycle Analysis of the Euro Area. <i>Journal of Forecasting</i> , 2013, 32, 577-586.	1.6	20
27	Efficient Gibbs sampling for Markov switching GARCH models. <i>Computational Statistics and Data Analysis</i> , 2016, 100, 37-57.	0.7	20
28	Switching state-space models Likelihood function, filtering and smoothing. <i>Journal of Statistical Planning and Inference</i> , 1998, 68, 65-103.	0.4	19
29	Identifying business cycle turning points with sequential Monte Carlo methods: an online and real time application to the Euro area. <i>Journal of Forecasting</i> , 2010, 29, 145-167.	1.6	19
30	A Generalized Dynamic Conditional Correlation Model for Portfolio Risk Evaluation. <i>SSRN Electronic Journal</i> , 0, , .	0.4	19
31	Sovereign, Bank and Insurance Credit Spreads: Connectedness and System Networks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	18
32	Kernel-Based Indirect Inference. <i>Journal of Financial Econometrics</i> , 2003, 1, 297-326.	0.8	13
33	Time-Varying Combinations of Predictive Densities Using Nonlinear Filtering. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12
34	The Impact of Network Connectivity on Factor Exposures, Asset Pricing and Portfolio Diversification. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
35	Inside the ESG Ratings: (Dis)Agreement and Performance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
36	Modeling Contagion and Systemic Risk. <i>SSRN Electronic Journal</i> , 0, , .	0.4	10

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37	Beta Autoregressive Transition Markov-Switching Models for Business Cycle Analysis. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2011, 15, .	0.2	9
38	Backward/forward optimal combination of performance measures for equity screening. <i>North American Journal of Economics and Finance</i> , 2015, 34, 63-83.	1.8	9
39	Credit Scoring in SME Asset-Backed Securities: An Italian Case Study. <i>Journal of Risk and Financial Management</i> , 2019, 12, 89.	1.1	9
40	Forecasting Economic Indicators with Robust Factor Models. <i>National Accounting Review</i> , 2022, 4, 167-190.	1.5	9
41	Combining forecasts: some results on exchange and interest rates. <i>European Journal of Finance</i> , 2000, 6, 126-145.	1.7	8
42	Non-Parametric Analysis of Hedge Fund Returns: <i>New Insights from High Frequency Data</i> . <i>Journal of Alternative Investments</i> , 2009, 12, 21-38.	0.3	8
43	Stochastic optimization for allocation problems with shortfall risk constraints. <i>Applied Stochastic Models in Business and Industry</i> , 2007, 23, 247-271.	0.9	7
44	Combination Schemes for Turning Point Predictions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
45	Portfolio symmetry and momentum. <i>European Journal of Operational Research</i> , 2011, 214, 759-767.	3.5	6
46	Bayesian Graphical Models for Structural Vector Autoregressive Processes. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
47	Networks in risk spillovers: A multivariate GARCH perspective. <i>Econometrics and Statistics</i> , 2023, 28, 1-29.	0.4	6
48	A New World Post COVID-19. , 2020, , .		6
49	Nonlinear Dynamics and Wavelets for Business Cycle Analysis. <i>Dynamic Modeling and Econometrics in Economics and Finance</i> , 2014, , 73-100.	0.4	5
50	Granger-causality in Markov switching models. <i>Journal of Applied Statistics</i> , 2015, 42, 956-966.	0.6	5
51	Clustering in Dynamic Causal Networks as a Measure of Systemic Risk on the Euro Zone. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	5
52	Markov switching panel with endogenous synchronization effects. <i>Journal of Econometrics</i> , 2021, , .	3.5	5
53	Interactions between Eurozone and US Booms and Busts: A Bayesian Panel Markov-Switching VAR Model. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
54	Bayesian Dynamic Tensor Regression. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5

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55	Bayesian Dynamic Tensor Regression. <i>Journal of Business and Economic Statistics</i> , 2023, 41, 429-439.	1.8	5
56	Networks in Risk Spillovers: A Multivariate GARCH Perspective. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
57	Combining Predictive Densities Using Bayesian Filtering with Applications to US Economics Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
58	Combining Predictive Densities Using Nonlinear Filtering with Applications to US Economics Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
59	Networks in Risk Spillovers: A Multivariate GARCH Perspective. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
60	The Importance of Compound Risk in the Nexus of Covid-19, Climate Change and Finance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
61	COVID-19 spreading in financial networks: A semiparametric matrix regression model. <i>Econometrics and Statistics</i> , 2024, 29, 113-131.	0.4	4
62	The univariate MT-STAR model and a new linearity and unit root test procedure. <i>Computational Statistics and Data Analysis</i> , 2014, 76, 4-19.	0.7	3
63	An Entropy-Based Early Warning Indicator for Systemic Risk. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	3
64	Hedge Fund Tail Risk: <i>An Investigation</i> <i>in Stressed Markets</i> . <i>Journal of Alternative Investments</i> , 2016, 18, 109-124.	0.3	3
65	A Matrix-Variate t Model for Networks. <i>Frontiers in Artificial Intelligence</i> , 2021, 4, 674166.	2.0	3
66	Turning point chronology for the euro area. <i>Journal of Business Cycle Measurement and Analysis</i> , 2014, 2014, 1-14.	0.4	3
67	Granger-Causality in Markov Switching Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
68	Dynamical Interaction between Financial and Business Cycles. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
69	The European Repo Market, ECB Intervention and the COVID-19 Crisis. , 2020, , .		3
70	Stochastic Volatility Models: A Survey with Applications to Option Pricing and Value at Risk. , 2005, , 239-291.		2
71	Pandemics, Climate and Public Finance. , 2020, , .		2
72	High-Dimensional Radial Symmetry of Copula Functions: Multiplier Bootstrap vs. Randomization. <i>Symmetry</i> , 2022, 14, 97.	1.1	2

#	ARTICLE	IF	CITATIONS
73	Which Market Integration Measure?. SSRN Electronic Journal, 2016, , .	0.4	1
74	Markov Switching GARCH Models: Filtering, Approximations and Duality. , 2017, , 59-72.		1
75	On the role of domestic and international financial cyclical factors in driving economic growth. Applied Economics, 2020, 52, 1272-1297.	1.2	1
76	COVID-19 Spreading in Financial Networks: A Semiparametric Matrix Regression Model. SSRN Electronic Journal, 0, , .	0.4	1
77	Global Realignment in Financial Market Dynamics: Evidence from ETF Networks. SSRN Electronic Journal, 0, , .	0.4	1
78	Multivariate radial symmetry of copula functions: finite sample comparison in the i.i.d case. Dependence Modeling, 2021, 9, 43-61.	0.2	1
79	A meta-measure of performance related to both investors and investments characteristics. Annals of Operations Research, 2022, 313, 1405-1447.	2.6	1
80	Market Linkages, Variance Spillovers and Correlation Stability: Empirical Evidences of Financial Contagion. SSRN Electronic Journal, 0, , .	0.4	1
81	Sparse Graphical Vector Autoregression: A Bayesian Approach. SSRN Electronic Journal, 0, , .	0.4	1
82	Bayesian Nonparametric Sparse Seemingly Unrelated Regression Model (SUR). SSRN Electronic Journal, 0, , .	0.4	1
83	Bayesian Markov Switching Tensor Regression For Time-Varying Networks. SSRN Electronic Journal, 0, , .	0.4	1
84	Combining Predictive Densities Using Bayesian Filtering with Applications to US Economic Data. SSRN Electronic Journal, 0, , .	0.4	1
85	Crises and Funds of Hedge Funds Tail Risk. , 2013, , 425-449.		1
86	Sparse Graphical Vector Autoregression: A Bayesian Approach. SSRN Electronic Journal, 0, , .	0.4	1
87	Hedge Fund Tail Risk: An Investigation in Stressed Markets, Extended Version with Appendix. SSRN Electronic Journal, 0, , .	0.4	1
88	Modeling Turning Points in the Global Equity Market. Econometrics and Statistics, 2021, , .	0.4	1
89	Understanding Economic Instability during the Pandemic: A Factor Model Approach. Contributions To Economic Analysis, 2022, 296, 1-55.	0.1	1
90	Combination Schemes for Turning Point Predictions. SSRN Electronic Journal, 2011, , .	0.4	0

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91	The Annals of Computational and Financial Econometrics, first issue. Computational Statistics and Data Analysis, 2012, 56, 2991-2992.	0.7	0
92	Measuring Financial Integration: Lessons from the Correlation. SSRN Electronic Journal, 2015, , .	0.4	0
93	Systemic Risk and Financial Interconnectedness: Network Measures and the Impact of the Indirect Effect. , 2017, , 43-72.		0
94	Cross-Sectional Analysis Through Rank-Based Dynamic Portfolios. SSRN Electronic Journal, 0, , .	0.4	0
95	Combination Schemes for Turning Point Predictions. SSRN Electronic Journal, 0, , .	0.4	0
96	Growth-Cycle Phases in China's Provinces: A Panel Markov-Switching Approach. SSRN Electronic Journal, 0, , .	0.4	0
97	Interconnections between Eurozone and US Booms and Busts Using a Bayesian Panel Markov-Switching VAR Mode. SSRN Electronic Journal, 0, , .	0.4	0
98	Bayesian Nonparametric Sparse Vector Autoregressive Models. , 2018, , 155-160.		0
99	Bayesian Tensor Binary Regression. , 2018, , 143-147.		0
100	Le discipline economiche e aziendali nei 150 anni di storia di Caâ€™ Foscari. I Libri Di Ca' Foscari, 2018, , .	0.1	0
101	Credit Scoring in SME Asset-Backed Securities: An Italian Case Study. SSRN Electronic Journal, 0, , .	0.4	0
102	Contagion dynamics on financial networks *. , 2019, , 63-98.		0
103	Modeling Turning Points In Global Equity Market. SSRN Electronic Journal, 0, , .	0.4	0
104	Bond Supply Expectations and the Term Structure of Interest Rates. SSRN Electronic Journal, 0, , .	0.4	0
105	Buildingsâ€™ Energy Efficiency and the Probability of Mortgage Default: The Dutch Case. SSRN Electronic Journal, 0, , .	0.4	0