Massimiliano Caporin

List of Publications by Year
in descending order

137 papers	2,173 citations	279798 23 h-index	330143 37 g-index
141 all docs	141 docs citations	141 times ranked	1206 citing authors

#	Article	IF	Citations
1	Networks in risk spillovers: A multivariate GARCH perspective. Econometrics and Statistics, 2023, 28, 1-29.	0.8	6
2	The Role of Jumps in Realized Volatility Modeling and Forecasting. Journal of Financial Econometrics, 2023, 21, 1143-1168.	1.5	3
3	Dynamic large financial networks via conditional expected shortfalls. European Journal of Operational Research, 2022, 298, 322-336.	5.7	11
4	Measuring systemic risk during the COVID-19 period: A TALIS3 approach. Finance Research Letters, 2022, 46, 102304.	6.7	4
5	Systemic risk and severe economic downturns: A targeted and sparse analysis. Journal of Banking and Finance, 2022, 134, 106339.	2.9	14
6	What drives the expansion of research on banking crises? Cross-country evidence. Applied Economics, 2022, 54, 6054-6064.	2.2	2
7	The relationship between day-ahead and future prices in electricity markets: An empirical analysis on Italy, France, Germany, and Switzerland. Energy Economics, 2022, 110, 105977.	12.1	6
8	The effect of renewable energy development on China's energy intensity: Evidence from partially linear functional-coefficient panel data analyses. Journal of Cleaner Production, 2022, 350, 131505.	9.3	13
9	Time-varying Granger causality tests in the energy markets: A study on the DCC-MGARCH Hong test. Energy Economics, 2022, 111, 106088.	12.1	8
10	News and intraday jumps: Evidence from regularization and class imbalance. North American Journal of Economics and Finance, 2022, 62, 101743.	3.5	1
11	Is the Korean housing market following Gangnam style?. Empirical Economics, 2021, 61, 2041-2072.	3.0	12
12	Asymmetric and time-frequency spillovers among commodities using high-frequency data. Resources Policy, 2021, 70, 101958.	9.6	49
13	Multiple co-jumps in the cross-section of US equities and the identification of system(at)ic movements. European Journal of Finance, 2021, 27, 1098-1116.	3.1	1
14	Contagion between real estate and financial markets: A Bayesian quantile-on-quantile approach. North American Journal of Economics and Finance, 2021, 55, 101347.	3.5	13
15	TrAffic LIght system for systemic Stress: TALIS3. North American Journal of Economics and Finance, 2021, 57, 101449.	3.5	4
16	Dynamic network analysis of North American financial institutions. Finance Research Letters, 2021, 42, 101921.	6.7	8
17	Has the EU-ETS Financed the Energy Transition of the Italian Power System?. International Journal of Financial Studies, 2021, 9, 71.	2.3	1
18	On the volatilities of tourism stocks and oil. Annals of Tourism Research, 2020, 81, 102705.	6.4	6

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19	Do structural breaks in volatility cause spurious volatility transmission?. Journal of Empirical Finance, 2020, 55, 60-82.	1.8	10
20	The long-run relationship between the Italian day-ahead and balancing electricity prices. Energy Systems, 2020, , 1.	3.0	1
21	Analytical Gradients of Dynamic Conditional Correlation Models. Journal of Risk and Financial Management, 2020, 13, 49.	2.3	3
22	Financial Time Series: Methods and Models. Journal of Risk and Financial Management, 2020, 13, 86.	2.3	0
23	Volatility Forecasting in a Data Rich Environment. Advanced Studies in Theoretical and Applied Econometrics, 2020, , 127-160.	0.1	0
24	The bank-sovereign nexus: Evidence from a non-bailout episode. Journal of Empirical Finance, 2019, 53, 181-196.	1.8	3
25	Estimation and model-based combination of causality networks among large US banks and insurance companies. Journal of Empirical Finance, 2019, 54, 1-21.	1.8	22
26	Decomposing and backtesting a flexible specification for CoVaR. Journal of Banking and Finance, 2019, 108, 105659.	2.9	15
27	Asymmetry and leverage in GARCH models: a News Impact Curve perspective. Applied Economics, 2019, 51, 3345-3364.	2.2	15
28	A multilevel factor approach for the analysis of CDS commonality and risk contribution. Journal of International Financial Markets, Institutions and Money, 2019, 63, 101144.	4.2	2
29	Scenario-based forecast for the electricity demand in Qatar and the role of energy efficiency improvements. Energy Policy, 2019, 127, 155-164.	8.8	27
30	Are the S&P 500 index and crude oil, natural gas and ethanol futures related for intra-day data?. International Review of Economics and Finance, 2019, 59, 50-70.	4.5	6
31	Testing persistence of WTI and Brent long-run relationship after the shale oil supply shock. Energy Economics, 2019, 79, 21-31.	12.1	29
32	Measuring the Behavioural Component of the S&P 500 and its Relationship to Financial Stress and Aggregated Earnings Surprises. British Journal of Management, 2019, 30, 712-729.	5.0	5
33	A Multidimensional Analysis of the Relationship Between Corporate Social Responsibility and Firms' Economic Performance. Ecological Economics, 2018, 147, 218-229.	5.7	84
34	Measuring sovereign contagion in Europe. Journal of Financial Stability, 2018, 34, 150-181.	5.2	98
35	â€œOn the (Ab)use of Omega ?â€• Journal of Empirical Finance, 2018, 46, 11-33.	1.8	15
36	Asset allocation strategies based on penalized quantile regression. Computational Management Science, 2018, 15, 1-32.	1.3	12

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37	The dynamic impact of uncertainty in causing and forecasting the distribution of oil returns and risk. Physica A: Statistical Mechanics and Its Applications, 2018, 507, 446-469.	2.6	35
38	The relationship between oil prices and rig counts: The importance of lags. Energy Economics, 2017, 63, 213-226.	12.1	28
39	Chasing volatility. Journal of Econometrics, 2017, 198, 122-145.	6.5	17
40	Time-varying persistence in US inflation. Empirical Economics, 2017, 53, 423-439.	3.0	16
41	Systemic co-jumps. Journal of Financial Economics, 2017, 126, 563-591.	9.0	59
42	The long-run oilâ€"natural gas price relationship and the shale gasÂrevolution. Energy Economics, 2017, 64, 511-519.	12.1	79
43	Building News Measures from Textual Data and an Application to Volatility Forecasting. Econometrics, 2017, 5, 35.	0.9	28
44	Decomposing and Backtesting a Flexible Specification for CoVaR. SSRN Electronic Journal, 2017, , .	0.4	0
45	Does Monetary Policy Impact Market Integration? Evidence from Developed and Emerging Markets. SSRN Electronic Journal, 2017, , .	0.4	0
46	Damages Evaluation, Periodic Floods, and Local Sea Level Rise. , 2016, , 93-110.		4
47	The Determinants of Equity Risk and Their Forecasting Implications: A Quantile Regression Perspective. Journal of Risk and Financial Management, 2016, 9, 8.	2.3	5
48	RATIONAL LEARNING FOR RISK-AVERSE INVESTORS BY CONDITIONING ON BEHAVIORAL CHOICES. Annals of Financial Economics, 2016, 11, 1650003.	1.4	0
49	Asset Allocation Strategies Based on Penalized Quantile Regression. SSRN Electronic Journal, 2015, , .	0.4	1
50	Forecasting Value-at-Risk using block structure multivariate stochastic volatility models. International Review of Economics and Finance, 2015, 40, 40-50.	4.5	5
51	Realized range volatility forecasting: Dynamic features and predictive variables. International Review of Economics and Finance, 2015, 40, 98-112.	4.5	12
52	Ensemble properties of high-frequency data and intraday trading rules. Quantitative Finance, 2015, 15, 231-245.	1.7	4
53	Precious metals under the microscope: a high-frequency analysis. Quantitative Finance, 2015, 15, 743-759.	1.7	21
54	Option pricing with non-Gaussian scaling and infinite-state switching volatility. Journal of Econometrics, 2015, 187, 486-497.	6.5	4

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55	Backward/forward optimal combination of performance measures for equity screening. North American Journal of Economics and Finance, 2015, 34, 63-83.	3.5	9
56	Spillovers between energy and FX markets: The importance of asymmetry, uncertainty and business cycle. Energy Policy, 2015, 87, 72-82.	8.8	16
57	Proximity-Structured Multivariate Volatility Models. Econometric Reviews, 2015, 34, 559-593.	1.1	22
58	The Value of Protecting Venice from the Acqua Alta Phenomenon Under Different Local Sea Level Rises. SSRN Electronic Journal, 2014, , .	0.4	2
59	Chasing Volatility: A Persistent Multiplicative Error Model with Jumps. SSRN Electronic Journal, 2014, , .	0.4	1
60	A SURVEY ON THE FOUR FAMILIES OF PERFORMANCE MEASURES. Journal of Economic Surveys, 2014, 28, 917-942.	6.6	53
61	Robust ranking of multivariate GARCH models by problem dimension. Computational Statistics and Data Analysis, 2014, 76, 172-185.	1.2	33
62	Variance clustering improved dynamic conditional correlation MGARCH estimators. Computational Statistics and Data Analysis, 2014, 76, 556-576.	1.2	16
63	Currency hedging strategies in strategic benchmarks and the global and Euro sovereign financial crises. Journal of International Financial Markets, Institutions and Money, 2014, 31, 159-177.	4.2	10
64	Measuring the Impact of Behavioural Choices on the Market Prices. , 2014, , 53-56.		0
65	Forecasting Temperature Indices Density with Timeâ€Varying Longâ€Memory Models. Journal of Forecasting, 2013, 32, 339-352.	2.8	10
66	On the predictability of stock prices: A case for high and low prices. Journal of Banking and Finance, 2013, 37, 5132-5146.	2.9	36
67	A Conditional Single Index model with Local Covariates for detecting and evaluating active portfolio management. North American Journal of Economics and Finance, 2013, 26, 236-249.	3.5	5
68	Equity and CDS sector indices: Dynamic models and risk hedging. North American Journal of Economics and Finance, 2013, 25, 261-275.	3.5	13
69	Risk spillovers in international equity portfolios. Journal of Empirical Finance, 2013, 24, 121-137.	1.8	12
70	Fast clustering of GARCH processes via Gaussian mixture models. Mathematics and Computers in Simulation, 2013, 94, 205-222.	4.4	8
71	Volatility Threshold Dynamic Conditional Correlations: An International Analysis. Journal of Financial Econometrics, 2013, 11, 706-742.	1.5	27
72	Stylized Facts and Dynamic Modeling of High-Frequency Data on Precious Metals. SSRN Electronic Journal, 2013, , .	0.4	2

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73	Ten Things You Should Know about the Dynamic Conditional Correlation Representation. Econometrics, 2013, 1, 115-126.	0.9	88
74	Market Volatility, Optimal Portfolios and Naive Asset Allocations. , 2013, , 411-428.		0
75	On the role of risk in the Morningstar rating for mutual funds. Quantitative Finance, 2012, 12, 1477-1486.	1.7	7
76	Model based Monte Carlo pricing of energy and temperature Quanto options. Energy Economics, 2012, 34, 1700-1712.	12.1	24
77	A forecast-based comparison of restricted Wishart autoregressive models for realized covariance matrices. European Journal of Finance, 2012, 18, 761-774.	3.1	5
78	On the evaluation of marginal expected shortfall. Applied Economics Letters, 2012, 19, 175-179.	1.8	7
79	Model Selection and Testing of Conditional and Stochastic Volatility Models. , 2012, , 199-222.		11
80	Volatility Threshold Dynamic Conditional Correlations: An International Analysis. SSRN Electronic Journal, 2012, , .	0.4	3
81	Equity and CDS Sector Indices: Dynamic Models and Risk Hedging. SSRN Electronic Journal, 2012, , .	0.4	1
82	DO WE REALLY NEED BOTH BEKK AND DCC? A TALE OF TWO MULTIVARIATE GARCH MODELS. Journal of Economic Surveys, 2012, 26, 736-751.	6.6	132
83	Modelling and forecasting wind speed intensity for weather risk management. Computational Statistics and Data Analysis, 2012, 56, 3459-3476.	1.2	35
84	Risk Spillovers in International Equity Portfolios. SSRN Electronic Journal, 2011, , .	0.4	2
85	Comparing and Selecting Performance Measures Using Rank Correlations. Economics, 2011, 5, .	0.6	9
86	Thresholds, news impact surfaces and dynamic asymmetric multivariate GARCH. Statistica Neerlandica, 2011, 65, 125-163.	1.6	9
87	Misspecification tests for periodic long memory GARCH models. Statistical Methods and Applications, 2010, 19, 47-62.	1.2	4
88	Market linkages, variance spillovers, and correlation stability: Empirical evidence of financial contagion. Computational Statistics and Data Analysis, 2010, 54, 2443-2458.	1.2	75
89	A SCIENTIFIC CLASSIFICATION OF VOLATILITY MODELS. Journal of Economic Surveys, 2010, 24, 192-195.	6.6	2
90	THE TEN COMMANDMENTS FOR MANAGING INVESTMENTS. Journal of Economic Surveys, 2010, 24, 196-200.	6.6	11

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91	Ranking Multivariate GARCH Models by Problem Dimension. SSRN Electronic Journal, 2010, , .	0.4	12
92	Model Selection and Testing of Conditional and Stochastic Volatility Models. SSRN Electronic Journal, 2010, , .	0.4	5
93	A Forecast Based Comparison of Restricted Realized Covariance Models. SSRN Electronic Journal, 2010, , .	0.4	0
94	Model Based Monte Carlo Pricing of Energy and Temperature Quanto Options. SSRN Electronic Journal, 2010, , .	0.4	1
95	Proximity-Structured Multivariate Volatility Models. SSRN Electronic Journal, 2009, , .	0.4	5
96	A generalized Dynamic Conditional Correlation model for portfolio risk evaluation. Mathematics and Computers in Simulation, 2009, 79, 2566-2578.	4.4	45
97	Scalar BEKK and indirect DCC. Journal of Forecasting, 2008, 27, 537-549.	2.8	63
98	Periodic Long-Memory GARCH Models. Econometric Reviews, 2008, 28, 60-82.	1.1	21
99	Thresholds, News Impact Surfaces and Dynamic Asymmetric Multivariate GARCH. SSRN Electronic Journal, 2008, , .	0.4	0
100	Structured Multivariate Volatility Models. SSRN Electronic Journal, 2008, , .	0.4	3
101	Forecasting Realized (Co)Variances with a Block Structure Wishart Autoregressive Model. SSRN Electronic Journal, 2008, , .	0.4	17
102	Evaluating value-at-risk measures in the presence of long memory conditional volatility. Journal of Risk, 2008, 10, 79-110.	0.1	42
103	Variance (Non) Causality in Multivariate GARCH. Econometric Reviews, 2007, 26, 1-24.	1.1	11
104	Generalised long-memory GARCH models for intra-daily volatility. Computational Statistics and Data Analysis, 2007, 51, 5900-5912.	1.2	33
105	Dynamic Asymmetric GARCH. Journal of Financial Econometrics, 2006, 4, 385-412.	1.5	34
106	Flexible Dynamic Conditional Correlation multivariate GARCH models for asset allocation. Applied Economics Letters, 2006, 2, 123-130.	0.2	129
107	Multivariate Markov switching dynamic conditional correlation GARCH representations for contagion analysis. Statistical Methods and Applications, 2005, 14, 145-161.	1.2	85
108	Identification of long memory in GARCH models. Statistical Methods and Applications, 2003, 12, 133-151.	1.2	14

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109	A note on calculating autocovariances of long-memory processes. Journal of Time Series Analysis, 2002, 23, 503-508.	1.2	26
110	Do We Really Need Both BEKK and DCC? A Tale of Two Multivariate GARCH Models. SSRN Electronic Journal, 0, , .	0.4	11
111	Ensemble Properties of High Frequency Data and Intraday Trading Rules. SSRN Electronic Journal, 0, , .	0.4	3
112	Time-Varying Persistence in US Inflation. SSRN Electronic Journal, 0, , .	0.4	0
113	Asymmetry and Uncertainty Across Energy and FX Markets. SSRN Electronic Journal, 0, , .	0.4	0
114	Volatility Jumps and Their Economic Determinants. Journal of Financial Econometrics, 0, , nbu028.	1.5	6
115	Networks in Risk Spillovers: A Multivariate GARCH Perspective. SSRN Electronic Journal, 0, , .	0.4	4
116	The Impact of Network Connectivity on Factor Exposures, Asset Pricing and Portfolio Diversification. SSRN Electronic Journal, 0, , .	0.4	11
117	The Evolution of Shadow Banking System in Emerging Economies: The Role of Entrusted Loans in Chinaas Capital Market. SSRN Electronic Journal, 0, , .	0.4	0
118	Do We Really Need Both BEKK and DCC? A Tale of Two Covariance Models. SSRN Electronic Journal, 0, , .	0.4	19
119	Block Structure Multivariate Stochastic Volatility Models. SSRN Electronic Journal, 0, , .	0.4	7
120	Variance Clustering Improved Dynamic Conditional Correlation MGARCH Estimators. SSRN Electronic Journal, 0, , .	0.4	4
121	CDS Industrial Sector Indices, Credit and Liquidity Risk. SSRN Electronic Journal, 0, , .	0.4	2
122	On the (Ab)Use of Omega?. SSRN Electronic Journal, 0, , .	0.4	1
123	Dynamic Principal Components: A New Class of Multivariate GARCH Models. SSRN Electronic Journal, 0, , .	0.4	2
124	Systemic Co-Jumps. SSRN Electronic Journal, 0, , .	0.4	2
125	Networks in Risk Spillovers: A Multivariate GARCH Perspective. SSRN Electronic Journal, 0, , .	0.4	4
126	A Generalized Dynamic Conditional Correlation Model for Portfolio Risk Evaluation. SSRN Electronic Journal, 0, , .	0.4	19

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127	Misspecification Tests for Periodic Long Memory GARCH Models. SSRN Electronic Journal, 0, , .	0.4	0
128	A Scientific Classification of Volatility Models. SSRN Electronic Journal, 0, , .	0.4	1
129	Analytical Gradients of Dynamic Conditional Correlation models. SSRN Electronic Journal, 0, , .	0.4	0
130	Fast Clustering of GARCH Processes Via Gaussian Mixture Models. SSRN Electronic Journal, 0, , .	0.4	1
131	Realized Range Volatility Forecasting: Dynamic Features and Predictive Variables. SSRN Electronic Journal, 0, , .	0.4	0
132	Measuring the Behavioral Component of Financial Fluctuations: An Analysis Based on the S&P 500. SSRN Electronic Journal, 0, , .	0.4	2
133	Modelling and Forecasting the Realized Range Conditional Quantiles. SSRN Electronic Journal, 0, , .	0.4	0
134	Rational Learning for Risk-Averse Investors by Conditioning on Behavioral Choices (Web Appendix). SSRN Electronic Journal, 0, , .	0.4	0
135	Systemic Risk for Financial Institutions of Major Petroleum-Based Economies: The Role of Oil. SSRN Electronic Journal, 0, , .	0.4	0
136	Estimation and Model-Based Combination of Causality Networks. SSRN Electronic Journal, 0, , .	0.4	0
137	Price Convergence within and between the Italian Electricity Day-Ahead and Dispatching Services Markets. SSRN Electronic Journal, 0, , .	0.4	0