

Roberto Casarin

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8017339/publications.pdf>

Version: 2024-02-01

108
papers

1,175
citations

516215

16
h-index

525886

27
g-index

113
all docs

113
docs citations

113
times ranked

685
citing authors

#	ARTICLE	IF	CITATIONS
1	Bayesian Graphical Models for Structural Vector Autoregressive Processes. <i>Journal of Applied Econometrics</i> , 2016, 31, 357-386.	1.3	153
2	Time-varying combinations of predictive densities using nonlinear filtering. <i>Journal of Econometrics</i> , 2013, 177, 213-232.	3.5	123
3	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
4	Bayesian nonparametric sparse VAR models. <i>Journal of Econometrics</i> , 2019, 212, 97-115.	3.5	46
5	Modeling systemic risk with Markov Switching Graphical SUR models. <i>Journal of Econometrics</i> , 2019, 210, 58-74.	3.5	42
6	Beta-product dependent Pitman-Yor processes for Bayesian inference. <i>Journal of Econometrics</i> , 2014, 180, 49-72.	3.5	40
7	Bayesian Nonparametric Calibration and Combination of Predictive Distributions. <i>Journal of the American Statistical Association</i> , 2018, 113, 675-685.	1.8	40
8	Interacting multiple try algorithms with different proposal distributions. <i>Statistics and Computing</i> , 2013, 23, 185-200.	0.8	39
9	Markov switching GARCH models for Bayesian hedging on energy futures markets. <i>Energy Economics</i> , 2018, 70, 545-562.	5.6	38
10	Combination schemes for turning point predictions. <i>Quarterly Review of Economics and Finance</i> , 2012, 52, 402-412.	1.5	36
11	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
12	Sparse Graphical Vector Autoregression: A Bayesian Approach. <i>Annals of Economics and Statistics</i> , 2016, , 333.	0.2	36
13	Online data processing: Comparison of Bayesian regularized particle filters. <i>Electronic Journal of Statistics</i> , 2009, 3, .	0.4	25
14	A Bayesian Markov-Switching Correlation Model for Contagion Analysis on Exchange Rate Markets. <i>Journal of Business and Economic Statistics</i> , 2018, 36, 101-114.	1.8	24
15	Bayesian Model Selection for Beta Autoregressive Processes. <i>Bayesian Analysis</i> , 2012, 7, .	1.6	23
16	Efficient Gibbs sampling for Markov switching GARCH models. <i>Computational Statistics and Data Analysis</i> , 2016, 100, 37-57.	0.7	20
17	Relative benchmark rating and persistence analysis: Evidence from Italian equity funds. <i>European Journal of Finance</i> , 2005, 11, 297-308.	1.7	19
18	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

#	ARTICLE	IF	CITATIONS
19	Uncertainty through the lenses of a mixed-frequency Bayesian panel Markov-switching model. <i>Annals of Applied Statistics</i> , 2018, 12, .	0.5	19
20	Being on the Field When the Game Is Still Under Way. <i>The Financial Press and Stock Markets in Times of Crisis</i> . <i>PLoS ONE</i> , 2013, 8, e67721.	1.1	19
21	Risk management of risk under the Basel Accord: A Bayesian approach to forecasting Value-at-Risk of VIX futures. <i>Mathematics and Computers in Simulation</i> , 2013, 94, 183-204.	2.4	14
22	Adaptive independent sticky MCMC algorithms. <i>Eurasip Journal on Advances in Signal Processing</i> , 2018, 2018, .	1.0	14
23	Multilayer network analysis of oil linkages. <i>Econometrics Journal</i> , 2020, 23, 269-296.	1.2	14
24	Hierarchical Species Sampling Models. <i>Bayesian Analysis</i> , 2020, 15, .	1.6	13
25	Time-Varying Combinations of Predictive Densities Using Nonlinear Filtering. <i>SSRN Electronic Journal</i> , 0, , .	0.4	12
26	A Bayesian Beta Markov Random Field Calibration of the Term Structure of Implied Risk Neutral Densities. <i>Bayesian Analysis</i> , 2015, 10, .	1.6	11
27	A Stochastic Volatility Model With Realized Measures for Option Pricing. <i>Journal of Business and Economic Statistics</i> , 2020, 38, 856-871.	1.8	11
28	Parallel Sequential Monte Carlo for Efficient Density Combination: The <i>DeCo</i> <i>MATLAB</i> Toolbox. <i>Journal of Statistical Software</i> , 2015, 68, .	1.8	11
29	Modeling Contagion and Systemic Risk. <i>SSRN Electronic Journal</i> , 0, , .	0.4	10
30	Bayesian Calibration of Generalized Pools of Predictive Distributions. <i>Econometrics</i> , 2016, 4, 17.	0.5	10
31	Bayesian Inference for Generalised Markov Switching Stochastic Volatility Models. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	9
32	Beta Autoregressive Transition Markov-Switching Models for Business Cycle Analysis. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2011, 15, .	0.2	9
33	Italian Equity Funds: Efficiency and Performance Persistence. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
34	Forecasting Economic Indicators with Robust Factor Models. <i>National Accounting Review</i> , 2022, 4, 167-190.	1.5	9
35	Decrypting Financial Markets through E-Joint Attention Efforts: On-Line Adaptive Networks of Investors in Periods of Market Uncertainty. <i>PLoS ONE</i> , 2015, 10, e0133712.	1.1	8
36	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

#	ARTICLE	IF	CITATIONS
37	Combination Schemes for Turning Point Predictions. SSRN Electronic Journal, 0, , .	0.4	7
38	Italian Equity Funds: Efficiency and Performance Persistence. SSRN Electronic Journal, 0, , .	0.4	6
39	Bayesian Graphical Models for Structural Vector Autoregressive Processes. SSRN Electronic Journal, 0, , .	0.4	6
40	Parallel Sequential Monte Carlo for Efficient Density Combination: The DeCo MATLAB Toolbox. SSRN Electronic Journal, 0, , .	0.4	6
41	Bayesian Inference for Mixtures of Stable Distributions. SSRN Electronic Journal, 0, , .	0.4	6
42	Dynamic Predictive Density Combinations for Large Data Sets in Economics and Finance. SSRN Electronic Journal, 0, , .	0.4	5
43	Resilience of an online financial community to market uncertainty shocks during the recent financial crisis. Journal of Computational Science, 2016, 16, 190-199.	1.5	5
44	Markov switching panel with endogenous synchronization effects. Journal of Econometrics, 2021, , .	3.5	5
45	Interactions between Eurozone and US Booms and Busts: A Bayesian Panel Markov-Switching VAR Model. SSRN Electronic Journal, 0, , .	0.4	5
46	Bayesian Dynamic Tensor Regression. SSRN Electronic Journal, 0, , .	0.4	5
47	Density Forecasting. Advanced Studies in Theoretical and Applied Econometrics, 2020, , 465-494.	0.1	5
48	Bayesian Dynamic Tensor Regression. Journal of Business and Economic Statistics, 2023, 41, 429-439.	1.8	5
49	Business Cycle and Stock Market Volatility: Are They Related?. SSRN Electronic Journal, 2007, , .	0.4	4
50	What makes a tweet be retweeted? A Bayesian trigram analysis of tweet propagation during the 2015 Colombian political campaign. Journal of Information Science, 2021, 47, 297-305.	2.0	4
51	Bayesian Inference on Dynamic Models with Latent Factors. SSRN Electronic Journal, 0, , .	0.4	4
52	Combining Predictive Densities Using Bayesian Filtering with Applications to US Economics Data. SSRN Electronic Journal, 0, , .	0.4	4
53	Combining Predictive Densities Using Nonlinear Filtering with Applications to US Economics Data. SSRN Electronic Journal, 0, , .	0.4	4
54	Financial Press and Stock Markets in Times of Crisis. SSRN Electronic Journal, 0, , .	0.4	4

#	ARTICLE	IF	CITATIONS
55	Dynamic Predictive Density Combinations for Large Data Sets in Economics and Finance. SSRN Electronic Journal, 0, , .	0.4	4
56	COVID-19 spreading in financial networks: A semiparametric matrix regression model. Econometrics and Statistics, 2024, 29, 113-131.	0.4	4
57	An Entropy-Based Early Warning Indicator for Systemic Risk. SSRN Electronic Journal, 2015, , .	0.4	3
58	Sticky proposal densities for adaptive MCMC methods. , 2016, , .		3
59	A Matrix-Variate t Model for Networks. Frontiers in Artificial Intelligence, 2021, 4, 674166.	2.0	3
60	Bayesian Combinations of Stock Price Predictions with an Application to the Amsterdam Exchange Index. SSRN Electronic Journal, 0, , .	0.4	3
61	Parallel Sequential Monte Carlo for Efficient Density Combination: The Deco Matlab Toolbox. SSRN Electronic Journal, 0, , .	0.4	3
62	Adaptive Sticky Generalized Metropolis. SSRN Electronic Journal, 0, , .	0.4	3
63	Forecast Density Combinations with Dynamic Learning for Large Data Sets in Economics and Finance. SSRN Electronic Journal, 0, , .	0.4	3
64	Bayesian Monte Carlo Filtering for Stochastic Volatility Models. SSRN Electronic Journal, 2004, , .	0.4	2
65	Relating group size and posting activity of an online community of financial investors: Regularities and seasonal patterns. Physica A: Statistical Mechanics and Its Applications, 2018, 493, 458-466.	1.2	2
66	A Bayesian time varying approach to risk neutral density estimation. Journal of the Royal Statistical Society Series A: Statistics in Society, 2019, 182, 165-195.	0.6	2
67	Structural changes in large economic datasets: A nonparametric homogeneity test. Economics Letters, 2019, 176, 55-59.	0.9	2
68	Efficient Gibbs Sampling for Markov Switching GARCH Models. SSRN Electronic Journal, 0, , .	0.4	2
69	A Bayesian Dynamic Compositional Model for Large Density Combinations in Finance. SSRN Electronic Journal, 0, , .	0.4	2
70	Embarrassingly parallel sequential Markov-chain Monte Carlo for large sets of time series. Statistics and Its Interface, 2016, 9, 497-508.	0.2	2
71	Comment on Article by Windle and Carvalho. Bayesian Analysis, 2014, 9, , .	1.6	1
72	Bayesian Nonparametric Calibration and Combination of Predictive Distributions. SSRN Electronic Journal, 2015, , .	0.4	1

#	ARTICLE	IF	CITATIONS
73	Computational Complexity and Parallelization in Bayesian Econometric Analysis. <i>Econometrics</i> , 2016, 4, 9.	0.5	1
74	COVID-19 Spreading in Financial Networks: A Semiparametric Matrix Regression Model. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
75	On the role of dependence in sticky price and sticky information Phillips curve: Modelling and forecasting. <i>Economic Modelling</i> , 2021, 105, 105644.	1.8	1
76	Sparse Graphical Vector Autoregression: A Bayesian Approach. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
77	Bayesian Nonparametric Calibration and Combination of Predictive Distributions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
78	Bayesian Nonparametric Sparse Seemingly Unrelated Regression Model (SUR). <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
79	Bayesian Markov Switching Tensor Regression For Time-Varying Networks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
80	Beta-Product Dependent Pitman-Yor Processes for Bayesian Inference. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
81	Bayesian Markov Switching Stochastic Correlation Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
82	Sparse Graphical Vector Autoregression: A Bayesian Approach. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
83	Smile at Errors: A Discrete-Time Stochastic Volatility Framework for Pricing Options with Realized Measures. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
84	Financial Bridges and Network Communities. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
85	Modeling Turning Points in the Global Equity Market. <i>Econometrics and Statistics</i> , 2021, , .	0.4	1
86	Understanding Economic Instability during the Pandemic: A Factor Model Approach. <i>Contributions To Economic Analysis</i> , 2022, 296, 1-55.	0.1	1
87	Stochastic Processes in Credit Risk Modelling. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	0
88	Combination Schemes for Turning Point Predictions. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	0
89	Markov Switching GARCH Models for Bayesian Hedging on Energy Futures Markets. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	0
90	A Bayesian Time-Varying Approach to Risk Neutral Density Estimation. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	0

#	ARTICLE	IF	CITATIONS
91	Multilayer Network Analysis of Oil Linkages. SSRN Electronic Journal, 2018, , .	0.4	0
92	Disagreement in Signed Financial Networks. , 2018, , 139-142.		0
93	A framework for information synthesis into sentiment indicators using text mining methods. Communications in Statistics - Theory and Methods, 2020, , 1-19.	0.6	0
94	The Impact of Climate on Economic and Financial Cycles: A Markov-switching Panel Approach. SSRN Electronic Journal, 0, , .	0.4	0
95	Oil and Fiscal Policy Regimes. SSRN Electronic Journal, 0, , .	0.4	0
96	Investment Styles in the European Equity Market. Studies in Computational Finance, 2000, , 61-88.	0.1	0
97	Combination Schemes for Turning Point Predictions. SSRN Electronic Journal, 0, , .	0.4	0
98	A Bayesian Beta Markov Random Field Calibration of the Term Structure of Implied Risk Neutral Densities. SSRN Electronic Journal, 0, , .	0.4	0
99	Growth-Cycle Phases in China's Provinces: A Panel Markov-Switching Approach. SSRN Electronic Journal, 0, , .	0.4	0
100	A Note on Tractable State-Space Model for Symmetric Positive-Definite Matrices. SSRN Electronic Journal, 0, , .	0.4	0
101	Interconnections between Eurozone and US Booms and Busts Using a Bayesian Panel Markov-Switching VAR Mode. SSRN Electronic Journal, 0, , .	0.4	0
102	Financial Bridges and Network Communities. SSRN Electronic Journal, 0, , .	0.4	0
103	Bayesian Nonparametric Sparse Vector Autoregressive Models. , 2018, , 155-160.		0
104	A Scoring Rule for Factor and Autoregressive Models Under Misspecification. SSRN Electronic Journal, 0, , .	0.4	0
105	Bayesian Tensor Binary Regression. , 2018, , 143-147.		0
106	Contagion dynamics on financial networks *. , 2019, , 63-98.		0
107	Modeling Turning Points In Global Equity Market. SSRN Electronic Journal, 0, , .	0.4	0
108	Endogeneity in Interlocks and Performance Analysis: A Firm Size Perspective. SSRN Electronic Journal, 0, , .	0.4	0