Roberto Casarin

List of Publications by Year
in descending order

108 papers	1,175 citations	516710 16 h-index	526287 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. Journal of Applied Econometrics, 2016, 31, 357-386.	2.3	153
2	Time-varying combinations of predictive densities using nonlinear filtering. Journal of Econometrics, 2013, 177, 213-232.	6.5	123
3	An entropy-based early warning indicator for systemic risk. Journal of International Financial Markets, Institutions and Money, 2016, 45, 42-59.	4.2	51
4	Bayesian nonparametric sparse VAR models. Journal of Econometrics, 2019, 212, 97-115.	6.5	46
5	Modeling systemic risk with Markov Switching Graphical SUR models. Journal of Econometrics, 2019, 210, 58-74.	6.5	42
6	Beta-product dependent Pitmanâ€“Yor processes for Bayesian inference. Journal of Econometrics, 2014, 180, 49-72.	6.5	40
7	Bayesian Nonparametric Calibration and Combination of Predictive Distributions. Journal of the American Statistical Association, 2018, 113, 675-685.	3.1	40
8	Interacting multiple try algorithms with different proposal distributions. Statistics and Computing, 2013, 23, 185-200.	1.5	39
9	Markov switching GARCH models for Bayesian hedging on energy futures markets. Energy Economics, 2018, 70, 545-562.	12.1	38
10	Combination schemes for turning point predictions. Quarterly Review of Economics and Finance, 2012, 52, 402-412.	2.7	36
11	Interconnections Between Eurozone and US Booms and Busts Using a Bayesian Panel Markovâ€Switching VAR Model. Journal of Applied Econometrics, 2016, 31, 1352-1370.	2.3	36
12	Sparse Graphical Vector Autoregression: A Bayesian Approach. Annals of Economics and Statistics, 2016, , 333.	0.4	36
13	Online data processing: Comparison of Bayesian regularized particle filters. Electronic Journal of Statistics, 2009, 3, .	0.7	25
14	A Bayesian Markov-Switching Correlation Model for Contagion Analysis on Exchange Rate Markets. Journal of Business and Economic Statistics, 2018, 36, 101-114.	2.9	24
15	Bayesian Model Selection for Beta Autoregressive Processes. Bayesian Analysis, 2012, 7, .	3.0	23
16	Efficient Gibbs sampling for Markov switching GARCH models. Computational Statistics and Data Analysis, 2016, 100, 37-57.	1.2	20
17	Relative benchmark rating and persistence analysis: Evidence from Italian equity funds. European Journal of Finance, 2005, 11, 297-308.	3.1	19
18	Identifying business cycle turning points with sequential Monte Carlo methods: an online and realâ€time application to the Euro area. Journal of Forecasting, 2010, 29, 145-167.	2.8	19

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19	Uncertainty through the lenses of a mixed-frequency Bayesian panel Markov-switching model. Annals of Applied Statistics, 2018, 12, .	1.1	19
20	Being on the Field When the Game Is Still Under Way. The Financial Press and Stock Markets in Times of Crisis. PLoS ONE, 2013, 8, e67721.	2.5	19
21	Risk management of risk under the Basel Accord: A Bayesian approach to forecasting Value-at-Risk of VIX futures. Mathematics and Computers in Simulation, 2013, 94, 183-204.	4.4	14
22	Adaptive independent sticky MCMC algorithms. Eurasip Journal on Advances in Signal Processing, 2018, 2018, .	1.7	14
23	Multilayer network analysis of oil linkages. Econometrics Journal, 2020, 23, 269-296.	2.3	14
24	Hierarchical Species Sampling Models. Bayesian Analysis, 2020, 15, .	3.0	13
25	Time-Varying Combinations of Predictive Densities Using Nonlinear Filtering. SSRN Electronic Journal, 0, , .	0.4	12
26	A Bayesian Beta Markov Random Field Calibration of the Term Structure of Implied Risk Neutral Densities. Bayesian Analysis, 2015, 10, .	3.0	11
27	A Stochastic Volatility Model With Realized Measures for Option Pricing. Journal of Business and Economic Statistics, 2020, 38, 856-871.	2.9	11
28	Parallel Sequential Monte Carlo for Efficient Density Combination: TheDeCo<i>MATLAB</i>Toolbox. Journal of Statistical Software, 2015, 68, .	3.7	11
29	Modeling Contagion and Systemic Risk. SSRN Electronic Journal, 0, , .	0.4	10
30	Bayesian Calibration of Generalized Pools of Predictive Distributions. Econometrics, 2016, 4, 17.	0.9	10
31	Bayesian Inference for Generalised Markov Switching Stochastic Volatility Models. SSRN Electronic Journal, 2004, , .	0.4	9
32	Beta Autoregressive Transition Markov-Switching Models for Business Cycle Analysis. Studies in Nonlinear Dynamics and Econometrics, 2011, 15, .	0.3	9
33	Italian Equity Funds: Efficiency and Performance Persistence. SSRN Electronic Journal, 0, , .	0.4	9
34	Forecasting Economic Indicators with Robust Factor Models. National Accounting Review, 2022, 4, 167-190.	2.7	9
35	Decrypting Financial Markets through E-Joint Attention Efforts: On-Line Adaptive Networks of Investors in Periods of Market Uncertainty. PLoS ONE, 2015, 10, e0133712.	2.5	8
36	Stochastic optimization for allocation problems with shortfall risk constraints. Applied Stochastic Models in Business and Industry, 2007, 23, 247-271.	1.5	7

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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.	2.9	5
44	Markov switching panel with endogenous synchronization effects. Journal of Econometrics, 2021, , .	6.5	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.	2.9	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.	3.3	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

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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.	0.8	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.	3.4	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.	2.6	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.	1.1	2
67	Structural changes in large economic datasets: A nonparametric homogeneity test. Economics Letters, 2019, 176, 55-59.	1.9	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.	0.3	2
71	Comment on Article by Windle and Carvalho. Bayesian Analysis, 2014, 9, .	3.0	1
72	Bayesian Nonparametric Calibration and Combination of Predictive Distributions. SSRN Electronic Journal, 2015, , .	0.4	1

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73	Computational Complexity and Parallelization in Bayesian Econometric Analysis. Econometrics, 2016, 4, 9.	0.9	1
74	COVID-19 Spreading in Financial Networks: A Semiparametric Matrix Regression Model. SSRN Electronic Journal, 0, , .	0.4	1
75	On the role of dependence in sticky price and sticky information Phillips curve: Modelling and forecasting. Economic Modelling, 2021, 105, 105644.	3.8	1
76	Sparse Graphical Vector Autoregression: A Bayesian Approach. SSRN Electronic Journal, 0, , .	0.4	1
77	Bayesian Nonparametric Calibration and Combination of Predictive Distributions. SSRN Electronic Journal, 0, , .	0.4	1
78	Bayesian Nonparametric Sparse Seemingly Unrelated Regression Model (SUR). SSRN Electronic Journal, 0, , .	0.4	1
79	Bayesian Markov Switching Tensor Regression For Time-Varying Networks. SSRN Electronic Journal, 0, , .	0.4	1
80	Beta-Product Dependent Pitman-Yor Processes for Bayesian Inference. SSRN Electronic Journal, 0, , .	0.4	1
81	Bayesian Markov Switching Stochastic Correlation Models. SSRN Electronic Journal, 0, , .	0.4	1
82	Sparse Graphical Vector Autoregression: A Bayesian Approach. SSRN Electronic Journal, 0, , .	0.4	1
83	Smile at Errors: A Discrete-Time Stochastic Volatility Framework for Pricing Options with Realized Measures. SSRN Electronic Journal, 0, , .	0.4	1
84	Financial Bridges and Network Communities. SSRN Electronic Journal, 0, , .	0.4	1
85	Modeling Turning Points in the Global Equity Market. Econometrics and Statistics, 2021, , .	0.8	1
86	Understanding Economic Instability during the Pandemic: A Factor Model Approach. Contributions To Economic Analysis, 2022, 296, 1-55.	0.1	1
87	Stochastic Processes in Credit Risk Modelling. SSRN Electronic Journal, 2005, , .	0.4	0
88	Combination Schemes for Turning Point Predictions. SSRN Electronic Journal, 2011, , .	0.4	0
89	Markov Switching GARCH Models for Bayesian Hedging on Energy Futures Markets. SSRN Electronic Journal, 2014, , .	0.4	0
90	A Bayesian Time-Varying Approach to Risk Neutral Density Estimation. SSRN Electronic Journal, 2015, , .	0.4	0

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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.	1.0	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