

# Roberto Casarin

## List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

75  
papers

656  
citations

15  
h-index

22  
g-index

112  
ext. papers

934  
ext. citations

1.6  
avg, IF

4.45  
L-index

#	Paper	IF	Citations
75	Bayesian Graphical Models for Structural Vector Autoregressive Processes. <i>Journal of Applied Econometrics</i> , <b>2016</b> , 31, 357-386	2.2	85
74	Time-varying combinations of predictive densities using nonlinear filtering. <i>Journal of Econometrics</i> , <b>2013</b> , 177, 213-232	2.6	65
73	An entropy-based early warning indicator for systemic risk. <i>Journal of International Financial Markets, Institutions and Money</i> , <b>2016</b> , 45, 42-59	3.6	30
72	Interacting multiple try algorithms with different proposal distributions. <i>Statistics and Computing</i> , <b>2013</b> , 23, 185-200	1.8	30
71	Beta-product dependent Pitman processes for Bayesian inference. <i>Journal of Econometrics</i> , <b>2014</b> , 180, 49-72	2.6	29
70	Markov switching GARCH models for Bayesian hedging on energy futures markets. <i>Energy Economics</i> , <b>2018</b> , 70, 545-562	8.3	27
69	Bayesian Nonparametric Calibration and Combination of Predictive Distributions. <i>Journal of the American Statistical Association</i> , <b>2018</b> , 113, 675-685	2.8	23
68	Interconnections Between Eurozone and US Booms and Busts Using a Bayesian Panel Markov-Switching VAR Model. <i>Journal of Applied Econometrics</i> , <b>2016</b> , 31, 1352-1370	2.2	22
67	Bayesian nonparametric sparse VAR models. <i>Journal of Econometrics</i> , <b>2019</b> , 212, 97-115	2.6	20
66	Combination schemes for turning point predictions. <i>Quarterly Review of Economics and Finance</i> , <b>2012</b> , 52, 402-412	2.6	19
65	Sparse Graphical Vector Autoregression: A Bayesian Approach. <i>Annals of Economics and Statistics</i> , <b>2016</b> , 333	1.6	19
64	Efficient Gibbs sampling for Markov switching GARCH models. <i>Computational Statistics and Data Analysis</i> , <b>2016</b> , 100, 37-57	1.6	16
63	Modeling systemic risk with Markov Switching Graphical SUR models. <i>Journal of Econometrics</i> , <b>2019</b> , 210, 58-74	2.6	16
62	A Bayesian Markov-Switching Correlation Model for Contagion Analysis on Exchange Rate Markets. <i>Journal of Business and Economic Statistics</i> , <b>2018</b> , 36, 101-114	3.8	15
61	Bayesian Model Selection for Beta Autoregressive Processes. <i>Bayesian Analysis</i> , <b>2012</b> , 7,	2.3	15
60	Online data processing: Comparison of Bayesian regularized particle filters. <i>Electronic Journal of Statistics</i> , <b>2009</b> , 3,	1.2	15
59	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> , <b>2010</b> , 29, 145-167	2.1	14

58	Being on the field when the game is still under way. The financial press and stock markets in times of crisis. <i>PLoS ONE</i> , <b>2013</b> , 8, e67721	3.7	14
57	Relative benchmark rating and persistence analysis: Evidence from Italian equity funds. <i>European Journal of Finance</i> , <b>2005</b> , 11, 297-308	1.5	12
56	Adaptive independent sticky MCMC algorithms. <i>Eurasip Journal on Advances in Signal Processing</i> , <b>2018</b> , 2018,	1.9	9
55	Hierarchical Species Sampling Models. <i>Bayesian Analysis</i> , <b>2020</b> , 15,	2.3	9
54	A Bayesian Beta Markov Random Field Calibration of the Term Structure of Implied Risk Neutral Densities. <i>Bayesian Analysis</i> , <b>2015</b> , 10,	2.3	8
53	Bayesian Calibration of Generalized Pools of Predictive Distributions. <i>Econometrics</i> , <b>2016</b> , 4, 17	1.2	8
52	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> , <b>2013</b> , 94, 183-204	3.3	7
51	Modeling Contagion and Systemic Risk. <i>SSRN Electronic Journal</i> , <b>2014</b> ,	1	7
50	Uncertainty through the lenses of a mixed-frequency Bayesian panel Markov-switching model. <i>Annals of Applied Statistics</i> , <b>2018</b> , 12,	2.1	7
49	Decrypting Financial Markets through E-Joint Attention Efforts: On-Line Adaptive Networks of Investors in Periods of Market Uncertainty. <i>PLoS ONE</i> , <b>2015</b> , 10, e0133712	3.7	6
48	Parallel Sequential Monte Carlo for Efficient Density Combination: TheDeCoMATLABToolbox. <i>Journal of Statistical Software</i> , <b>2015</b> , 68,	7.3	6
47	Bayesian Dynamic Tensor Regression. <i>SSRN Electronic Journal</i> ,	1	5
46	Bayesian Inference for Mixtures of Stable Distributions. <i>SSRN Electronic Journal</i> ,	1	5
45	Time-Varying Combinations of Predictive Densities Using Nonlinear Filtering. <i>SSRN Electronic Journal</i> ,	1	5
44	A Stochastic Volatility Model With Realized Measures for Option Pricing. <i>Journal of Business and Economic Statistics</i> , <b>2020</b> , 38, 856-871	3.8	5
43	Resilience of an online financial community to market uncertainty shocks during the recent financial crisis. <i>Journal of Computational Science</i> , <b>2016</b> , 16, 190-199	3.4	4
42	Beta Autoregressive Transition Markov-Switching Models for Business Cycle Analysis. <i>Studies in Nonlinear Dynamics and Econometrics</i> , <b>2011</b> , 15,	0.7	4
41	Business Cycle and Stock Market Volatility: Are They Related?. <i>SSRN Electronic Journal</i> , <b>2007</b> ,	1	4

40	Bayesian Inference for Generalised Markov Switching Stochastic Volatility Models. <i>SSRN Electronic Journal</i> , <b>2004</b> ,	1	4
39	Combining Predictive Densities Using Bayesian Filtering with Applications to US Economics Data. <i>SSRN Electronic Journal</i> ,	1	4
38	Interactions between Eurozone and US Booms and Busts: A Bayesian Panel Markov-Switching VAR Model. <i>SSRN Electronic Journal</i> ,	1	4
37	Italian Equity Funds: Efficiency and Performance Persistence. <i>SSRN Electronic Journal</i> ,	1	4
36	Multilayer network analysis of oil linkages. <i>Econometrics Journal</i> , <b>2020</b> , 23, 269-296	2.4	3
35	Stochastic optimization for allocation problems with shortfall risk constraints. <i>Applied Stochastic Models in Business and Industry</i> , <b>2007</b> , 23, 247-271	1.1	3
34	Bayesian Inference on Dynamic Models with Latent Factors. <i>SSRN Electronic Journal</i> ,	1	3
33	Bayesian Combinations of Stock Price Predictions with an Application to the Amsterdam Exchange Index. <i>SSRN Electronic Journal</i> ,	1	3
32	Combining Predictive Densities Using Nonlinear Filtering with Applications to US Economics Data. <i>SSRN Electronic Journal</i> ,	1	3
31	Financial Press and Stock Markets in Times of Crisis. <i>SSRN Electronic Journal</i> ,	1	3
30	Sticky proposal densities for adaptive MCMC methods <b>2016</b> ,		3
29	What makes a tweet be retweeted? A Bayesian trigram analysis of tweet propagation during the 2015 Colombian political campaign. <i>Journal of Information Science</i> , <b>2021</b> , 47, 297-305	2	3
28	Relating group size and posting activity of an online community of financial investors: Regularities and seasonal patterns. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2018</b> , 493, 458-466	3.3	2
27	Italian Equity Funds: Efficiency and Performance Persistence. <i>SSRN Electronic Journal</i> , <b>2008</b> ,	1	2
26	Embarrassingly parallel sequential Markov-chain Monte Carlo for large sets of time series. <i>Statistics and Its Interface</i> , <b>2016</b> , 9, 497-508	0.4	2
25	Structural changes in large economic datasets: A nonparametric homogeneity test. <i>Economics Letters</i> , <b>2019</b> , 176, 55-59	1.3	2
24	A Bayesian time varying approach to risk neutral density estimation. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , <b>2019</b> , 182, 165-195	2.1	1
23	Comment on Article by Windle and Carvalho. <i>Bayesian Analysis</i> , <b>2014</b> , 9,	2.3	1

22	Bayesian Nonparametric Calibration and Combination of Predictive Distributions. <i>SSRN Electronic Journal</i> , <b>2015</b> ,	1	1
21	An Entropy-Based Early Warning Indicator for Systemic Risk. <i>SSRN Electronic Journal</i> , <b>2015</b> ,	1	1
20	Efficient Gibbs Sampling for Markov Switching GARCH Models. <i>SSRN Electronic Journal</i> ,	1	1
19	Parallel Sequential Monte Carlo for Efficient Density Combination: The Deco Matlab Toolbox. <i>SSRN Electronic Journal</i> ,	1	1
18	Adaptive Sticky Generalized Metropolis. <i>SSRN Electronic Journal</i> ,	1	1
17	Bayesian Nonparametric Calibration and Combination of Predictive Distributions. <i>SSRN Electronic Journal</i> ,	1	1
16	Dynamic Predictive Density Combinations for Large Data Sets in Economics and Finance. <i>SSRN Electronic Journal</i> ,	1	1
15	Bayesian Nonparametric Sparse Seemingly Unrelated Regression Model (SUR). <i>SSRN Electronic Journal</i> ,	1	1
14	Density Forecasting. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , <b>2020</b> , 465-494	0.5	1
13	A Matrix-Variate Model for Networks. <i>Frontiers in Artificial Intelligence</i> , <b>2021</b> , 4, 674166	3	1
12	Computational Complexity and Parallelization in Bayesian Econometric Analysis. <i>Econometrics</i> , <b>2016</b> , 4, 9	1.2	1
11	Understanding Economic Instability during the Pandemic: A Factor Model Approach. <i>Contributions To Economic Analysis</i> , <b>2022</b> , 296, 1-55		0
10	A framework for information synthesis into sentiment indicators using text mining methods. <i>Communications in Statistics - Theory and Methods</i> , <b>2020</b> , 1-19	0.5	
9	Disagreement in Signed Financial Networks <b>2018</b> , 139-142		
8	Bayesian Tensor Regression Models <b>2018</b> , 149-153		
7	Bayesian Dynamic Tensor Regression. <i>Journal of Business and Economic Statistics</i> , 1-30	3.8	
6	Investment Styles in the European Equity Market. <i>Studies in Computational Finance</i> , <b>2000</b> , 61-88		
5	Bayesian Nonparametric Sparse Vector Autoregressive Models <b>2018</b> , 155-160		

4 Bayesian Tensor Binary Regression **2018**, 143-147

3 Contagion dynamics on financial networks \* **2019**, 63-98

2 Sovereign Risk and Contagion Effects in the Eurozone: A Bayesian Stochastic Correlation Model.  
*Studies in Classification, Data Analysis, and Knowledge Organization*, **2015**, 27-34 0.2

1 On the role of dependence in sticky price and sticky information Phillips curve: Modelling and forecasting. *Economic Modelling*, **2021**, 105644 3.4