Roberto Casarin

List of Publications by Year in Descending Order

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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	Understanding Economic Instability during the Pandemic: A Factor Model Approach. *Contributions To Economic Analysis*, **2022**, 296, 1-55		0
74	A Matrix-Variate Model for Networks. *Frontiers in Artificial Intelligence*, **2021**, 4, 674166	3	1
73	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	3
72	On the role of dependence in sticky price and sticky information Phillips curve: Modelling and forecasting. *Economic Modelling*, **2021**, 105644	3.4	
71	A framework for information synthesis into sentiment indicators using text mining methods. *Communications in Statistics - Theory and Methods*, **2020**, 1-19	0.5	
70	Multilayer network analysis of oil linkages. *Econometrics Journal*, **2020**, 23, 269-296	2.4	3
69	Hierarchical Species Sampling Models. *Bayesian Analysis*, **2020**, 15,	2.3	9
68	Density Forecasting. *Advanced Studies in Theoretical and Applied Econometrics*, **2020**, 465-494	0.5	1
67	A Stochastic Volatility Model With Realized Measures for Option Pricing. *Journal of Business and Economic Statistics*, **2020**, 38, 856-871	3.8	5
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	2.1	1
65	Bayesian nonparametric sparse VAR models. *Journal of Econometrics*, **2019**, 212, 97-115	2.6	20
64	Contagion dynamics on financial networks * **2019**, 63-98		
63	Structural changes in large economic datasets: A nonparametric homogeneity test. *Economics Letters*, **2019**, 176, 55-59	1.3	2
62	Modeling systemic risk with Markov Switching Graphical SUR models. *Journal of Econometrics*, **2019**, 210, 58-74	2.6	16
61	A Bayesian Markov-Switching Correlation Model for Contagion Analysis on Exchange Rate Markets. *Journal of Business and Economic Statistics*, **2018**, 36, 101-114	3.8	15
60	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	3.3	2
59	Bayesian Nonparametric Calibration and Combination of Predictive Distributions. *Journal of the American Statistical Association*, **2018**, 113, 675-685	2.8	23

58	Markov switching GARCH models for Bayesian hedging on energy futures markets. *Energy Economics*, **2018**, 70, 545-562	8.3	27
57	Disagreement in Signed Financial Networks **2018**, 139-142		
56	Bayesian Tensor Regression Models **2018**, 149-153		
55	Adaptive independent sticky MCMC algorithms. *Eurasip Journal on Advances in Signal Processing*, **2018**, 2018,	1.9	9
54	Bayesian Nonparametric Sparse Vector Autoregressive Models **2018**, 155-160		
53	Bayesian Tensor Binary Regression **2018**, 143-147		
52	Uncertainty through the lenses of a mixed-frequency Bayesian panel Markov-switching model. *Annals of Applied Statistics*, **2018**, 12,	2.1	7
51	Efficient Gibbs sampling for Markov switching GARCH models. *Computational Statistics and Data Analysis*, **2016**, 100, 37-57	1.6	16
50	Resilience of an online financial community to market uncertainty shocks during the recent financial crisis. *Journal of Computational Science*, **2016**, 16, 190-199	3.4	4
49	An entropy-based early warning indicator for systemic risk. *Journal of International Financial Markets, Institutions and Money*, **2016**, 45, 42-59	3.6	30
48	Interconnections Between Eurozone and US Booms and Busts Using a Bayesian Panel Markov-Switching VAR Model. *Journal of Applied Econometrics*, **2016**, 31, 1352-1370	2.2	22
47	Bayesian Graphical Models for STructural Vector Autoregressive Processes. *Journal of Applied Econometrics*, **2016**, 31, 357-386	2.2	85
46	Sparse Graphical Vector Autoregression: A Bayesian Approach. *Annals of Economics and Statistics*, **2016**, 333	1.6	19
45	Embarrassingly parallel sequential Markov-chain Monte Carlo for large sets of time series. *Statistics and Its Interface*, **2016**, 9, 497-508	0.4	2
44	Computational Complexity and Parallelization in Bayesian Econometric Analysis. *Econometrics*, **2016**, 4, 9	1.2	1
43	Bayesian Calibration of Generalized Pools of Predictive Distributions. *Econometrics*, **2016**, 4, 17	1.2	8
42	Sticky proposal densities for adaptive MCMC methods **2016**,		3
41	A Bayesian Beta Markov Random Field Calibration of the Term Structure of Implied Risk Neutral Densities. *Bayesian Analysis*, **2015**, 10,	2.3	8

40	Bayesian Nonparametric Calibration and Combination of Predictive Distributions. *SSRN Electronic Journal*, **2015**,	1	1
39	An Entropy-Based Early Warning Indicator for Systemic Risk. *SSRN Electronic Journal*, **2015**,	1	1
38	Decrypting Financial Markets through E-Joint Attention Efforts: On-Line Adaptive Networks of Investors in Periods of Market Uncertainty. *PLoS ONE*, **2015**, 10, e0133712	3.7	6
37	Parallel Sequential Monte Carlo for Efficient Density Combination: TheDeCoMATLABToolbox. *Journal of Statistical Software*, **2015**, 68,	7.3	6
36	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	
35	Comment on Article by Windle and Carvalho. *Bayesian Analysis*, **2014**, 9,	2.3	1
34	Modeling Contagion and Systemic Risk. *SSRN Electronic Journal*, **2014**,	1	7
33	Beta-product dependent Pitman�Yor processes for Bayesian inference. *Journal of Econometrics*, **2014**, 180, 49-72	2.6	29
32	Time-varying combinations of predictive densities using nonlinear filtering. *Journal of Econometrics*, **2013**, 177, 213-232	2.6	65
31	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	3.3	7
30	Interacting multiple try algorithms with different proposal distributions. *Statistics and Computing*, **2013**, 23, 185-200	1.8	30
29	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	3.7	14
28	Bayesian Model Selection for Beta Autoregressive Processes. *Bayesian Analysis*, **2012**, 7,	2.3	15
27	Combination schemes for turning point predictions. *Quarterly Review of Economics and Finance*, **2012**, 52, 402-412	2.6	19
26	Beta Autoregressive Transition Markov-Switching Models for Business Cycle Analysis. *Studies in Nonlinear Dynamics and Econometrics*, **2011**, 15,	0.7	4
25	Identifying business cycle turning points with sequential Monte Carlo methods: an online and real-time application to the Euro area. *Journal of Forecasting*, **2010**, 29, 145-167	2.1	14
24	Online data processing: Comparison of Bayesian regularized particle filters. *Electronic Journal of Statistics*, **2009**, 3,	1.2	15
23	Italian Equity Funds: Efficiency and Performance Persistence. *SSRN Electronic Journal*, **2008**,	1	2

22	Business Cycle and Stock Market Volatility: Are They Related?. *SSRN Electronic Journal*, **2007**,	1	4
21	Stochastic optimization for allocation problems with shortfall risk constraints. *Applied Stochastic Models in Business and Industry*, **2007**, 23, 247-271	1.1	3
20	Relative benchmark rating and persistence analysis: Evidence from Italian equity funds. *European Journal of Finance*, **2005**, 11, 297-308	1.5	12
19	Bayesian Inference for Generalised Markov Switching Stochastic Volatility Models. *SSRN Electronic Journal*, **2004**,	1	4
18	Investment Styles in the European Equity Market. *Studies in Computational Finance*, **2000**, 61-88		
17	Bayesian Dynamic Tensor Regression. *Journal of Business and Economic Statistics*,1-30	3.8	
16	Bayesian Inference on Dynamic Models with Latent Factors. *SSRN Electronic Journal*,	1	3
15	Combining Predictive Densities Using Bayesian Filtering with Applications to US Economics Data. *SSRN Electronic Journal*,	1	4
14	Bayesian Combinations of Stock Price Predictions with an Application to the Amsterdam Exchange Index. *SSRN Electronic Journal*,	1	3
13	Combining Predictive Densities Using Nonlinear Filtering with Applications to US Economics Data. *SSRN Electronic Journal*,	1	3
12	Financial Press and Stock Markets in Times of Crisis. *SSRN Electronic Journal*,	1	3
11	Efficient Gibbs Sampling for Markov Switching GARCH Models. *SSRN Electronic Journal*,	1	1
10	Parallel Sequential Monte Carlo for Efficient Density Combination: The Deco Matlab Toolbox. *SSRN Electronic Journal*,	1	1
9	Adaptive Sticky Generalized Metropolis. *SSRN Electronic Journal*,	1	1
8	Interactions between Eurozone and US Booms and Busts: A Bayesian Panel Markov-Switching VAR Model. *SSRN Electronic Journal*,	1	4
7	Bayesian Nonparametric Calibration and Combination of Predictive Distributions. *SSRN Electronic Journal*,	1	1
6	Dynamic Predictive Density Combinations for Large Data Sets in Economics and Finance. *SSRN Electronic Journal*,	1	1
5	Italian Equity Funds: Efficiency and Performance Persistence. *SSRN Electronic Journal*,	1	4

4	Bayesian Nonparametric Sparse Seemingly Unrelated Regression Model (SUR). *SSRN Electronic Journal*,	1	1
3	Bayesian Dynamic Tensor Regression. *SSRN Electronic Journal*,	1	5
2	Bayesian Inference for Mixtures of Stable Distributions. *SSRN Electronic Journal*,	1	5
1	Time-Varying Combinations of Predictive Densities Using Nonlinear Filtering. *SSRN Electronic Journal*,	1	5