

Michel M Dacorogna

List of Publications by Year in descending order

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45
papers

3,309
citations

304368

22
h-index

276539

41
g-index

48
all docs

48
docs citations

48
times ranked

1546
citing authors

#	ARTICLE	IF	CITATIONS
1	Volatilities of different time resolutions – Analyzing the dynamics of market components. Journal of Empirical Finance, 1997, 4, 213-239.	0.9	537
2	From the bird's eye to the microscope: A survey of new stylized facts of the intra-daily foreign exchange markets. Finance and Stochastics, 1997, 1, 95-129.	0.7	388
3	Statistical study of foreign exchange rates, empirical evidence of a price change scaling law, and intraday analysis. Journal of Banking and Finance, 1990, 14, 1189-1208.	1.4	377
4	Long-term memories of developed and emerging markets: Using the scaling analysis to characterize their stage of development. Journal of Banking and Finance, 2005, 29, 827-851.	1.4	339
5	Scaling behaviors in differently developed markets. Physica A: Statistical Mechanics and Its Applications, 2003, 324, 183-188.	1.2	251
6	Superconductivity in High-Pressure Metallic Phases of Si. Physical Review Letters, 1985, 54, 2375-2378.	2.9	205
7	Self-Consistent Calculation of the q Dependence of the Electron-Phonon Coupling in Aluminum. Physical Review Letters, 1985, 55, 837-840.	2.9	136
8	First-principles study of the structural properties of alkali metals. Physical Review B, 1986, 34, 4996-5002.	1.1	92
9	Consistent High-precision Volatility from High-frequency Data. Economic Notes, 2001, 30, 183-204.	0.3	92
10	Elastic constants in Nb-Zr alloys from zero temperature to the melting point: Experiment and theory. Physical Review B, 1978, 18, 4120-4131.	1.1	84
11	Self-consistent calculation of electron-phonon couplings. Physical Review B, 1986, 34, 5065-5069.	1.1	58
12	Extremal Forex Returns in Extremely Large Data Sets. Extremes, 2001, 4, 105-127.	0.5	56
13	Heterogeneous real-time trading strategies in the foreign exchange market. European Journal of Finance, 1995, 1, 383-403.	1.7	46
14	Effective return, risk aversion and drawdowns. Physica A: Statistical Mechanics and Its Applications, 2001, 289, 229-248.	1.2	45
15	Elastic moduli of rhodium: Correct prediction by a new theoretical method. Physical Review B, 1981, 24, 2254-2256.	1.1	44
16	Ab initio calculation of the tetragonal shear moduli of the cubic transition metals. Physical Review B, 1982, 26, 1527-1537.	1.1	43
17	Pressure increase of the electron-phonon interaction in superconducting hexagonal silicon. Physical Review B, 1985, 32, 1853-1855.	1.1	36
18	Foreign exchange trading models and market behavior. Journal of Economic Dynamics and Control, 2003, 27, 909-935.	0.9	35

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19	Heavy Tails in High-frequency Financial Data. SSRN Electronic Journal, 1997, , .	0.4	32
20	On the equivalence of the Fröhlich and the Bloch approaches to the electron-phonon coupling. Solid State Communications, 1979, 29, 181-184.	0.9	31
21	Changing time scale for short-term forecasting in financial markets. Journal of Forecasting, 1996, 15, 203-227.	1.6	25
22	Electronic structure and low-temperature properties of V x Nb _{1-x} N alloys. Journal of Low Temperature Physics, 1984, 57, 629-649.	0.6	24
23	Modelling Short-Term Volatility with GARCH and HARCH Models. SSRN Electronic Journal, 1997, , .	0.4	23
24	MEASURING SHOCK IN FINANCIAL MARKETS. International Journal of Theoretical and Applied Finance, 2000, 03, 347-355.	0.2	23
25	Credit Risk Models - Do They Deliver Their Promises? A Quantitative Assessment. Economic Notes, 2003, 32, 177-195.	0.3	21
26	The intraday multivariate structure of the Eurofutures markets. Journal of Empirical Finance, 1999, 6, 479-513.	0.9	18
27	Risk Aggregation, Dependence Structure and Diversification Benefit. SSRN Electronic Journal, 0, , .	0.4	16
28	Calculation of the pressure dependence of the superconducting transition temperature of aluminum. Physical Review B, 1986, 34, 4865-4867.	1.1	15
29	Real-Time Trading Models and the Statistical Properties of Foreign Exchange Rates. SSRN Electronic Journal, 1999, , .	0.4	14
30	From default probabilities to credit spreads: Credit risk models do explain market prices. Finance Research Letters, 2006, 3, 79-95.	3.4	14
31	The Impact of Systemic Risk on the Diversification Benefits of a Risk Portfolio. Risks, 2014, 2, 260-276.	1.3	12
32	Superconductivity of Silicon. Physica Scripta, 1986, T13, 226-229.	1.2	10
33	Test of a simple relation between gap anisotropy and mass enhancement anisotropy. Solid State Communications, 1980, 36, 1051-1054.	0.9	9
34	Theoretical study of superconductivity in highly condensed Si. Physica B: Physics of Condensed Matter & C: Atomic, Molecular and Plasma Physics, Optics, 1985, 135, 229-234.	0.9	9
35	Equalization reserves for natural catastrophes and shareholder value: a simulation study. European Actuarial Journal, 2013, 3, 1-21.	0.5	8
36	Improving the Forecast of Longevity by Combining Models. North American Actuarial Journal, 2019, 23, 298-319.	0.8	7

#	ARTICLE	IF	CITATIONS
37	Validation of aggregated risks models. <i>Annals of Actuarial Science</i> , 2018, 12, 433-454.	1.0	5
38	A change of paradigm for the insurance industry. <i>Annals of Actuarial Science</i> , 2018, 12, 211-232.	1.0	4
39	Explicit Diversification Benefit for Dependent Risks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
40	How Much Capital Does a Reinsurance Need?. <i>Geneva Papers on Risk and Insurance: Issues and Practice</i> , 2009, 34, 159-174.	1.1	2
41	One-Year Change Methodologies for Fixed-Sum Insurance Contracts. <i>Risks</i> , 2018, 6, 75.	1.3	2
42	Special Issue "Cyber Risk and Security". <i>Risks</i> , 2022, 10, 112.	1.3	2
43	One-electron formulation of the electron-phonon coupling problem by the density functional approach. <i>Physica B: Physics of Condensed Matter & C: Atomic, Molecular and Plasma Physics, Optics</i> , 1981, 107, 669-670.	0.9	1
44	From default probabilities to credit spreads: credit risk models explain market prices (Keynote) Tj ETQq0 0 0 rgBT /Overlock 10 Tf 50 462		
45	The Price of Being a Systemically Important Financial Institution (SIFI). <i>International Review of Finance</i> , 2017, 17, 611-616.	1.1	0