Andre Lucas

List of Publications by Year
in descending order

#	ARTICLE	IF	CITATIONS
1	GENERALIZED AUTOREGRESSIVE SCORE MODELS WITH APPLICATIONS. Journal of Applied Econometrics, 2013, 28, 777-795.	1.3	649
2	Statistical algorithms for models in state space using SsfPack 2.2. Econometrics Journal, 1999, 2, 107-160.	1.2	315
3	A Dynamic Multivariate Heavy-Tailed Model for Time-Varying Volatilities and Correlations. Journal of Business and Economic Statistics, 2011, 29, 552-563.	1.8	228
4	Blockholder dispersion and firm value. Journal of Corporate Finance, 2011, 17, 1330-1339.	2.7	138
5	Information-theoretic optimality of observation-driven time series models for continuous responses. Biometrika, 2015, 102, 325-343.	1.3	123
6	Conditional Euro Area Sovereign Default Risk. Journal of Business and Economic Statistics, 2014, 32, 271-284.	1.8	121
7	Business and default cycles for credit risk. Journal of Applied Econometrics, 2005, 20, 311-323.	1.3	118
8	Modeling Around-the-Clock Price Discovery for Cross-Listed Stocks Using State Space Methods. Journal of Business and Economic Statistics, 2007, 25, 213-225.	1.8	105
9	The multi-state latent factor intensity model for credit rating transitions. Journal of Econometrics, 2008, 142, 399-424.	3.5	102
10	Predicting Time-Varying Parameters with Parameter-Driven and Observation-Driven Models. Review of Economics and Statistics, 2016, 98, 97-110.	2.3	99
11	An analytic approach to credit risk of large corporate bond and loan portfolios. Journal of Banking and Finance, 2001, 25, 1635-1664.	1.4	94
12	Modeling frailty-correlated defaults using many macroeconomic covariates. Journal of Econometrics, 2011, 162, 312-325.	3.5	93
13	Observation-Driven Mixed-Measurement Dynamic Factor Models with an Application to Credit Risk. Review of Economics and Statistics, 2014, 96, 898-915.	2.3	93
14	Testing for ARCH in the presence of additive outliers. Journal of Applied Econometrics, 1999, 14, 539-562.	1.3	90
15	Spillover dynamics for systemic risk measurement using spatial financial time series models. Journal of Econometrics, 2016, 195, 211-223.	3.5	89
16	Robustness of the student t based M-estimator. Communications in Statistics - Theory and Methods, 1997, 26, 1165-1182.	0.6	86
17	Extreme Returns, Downside Risk, and Optimal Asset Allocation. Journal of Portfolio Management, 1998, 25, 71-79.	0.3	83
18	Comprehensive definitions of breakdown points for independent and dependent observations. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2003, 65, 81-94.	1.1	82

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19	Testing for Smooth Transition Nonlinearity in the Presence of Outliers. Journal of Business and Economic Statistics, 1999, 17, 217.	1.8	81
20	Unit Root Tests Based on M Estimators. Econometric Theory, 1995, 11, 331-346.	0.6	80
21	Breakdown and groups. Annals of Statistics, 2005, 33, 977.	1.4	79
22	Credit cycles and macro fundamentals. Journal of Empirical Finance, 2009, 16, 42-54.	0.9	78
23	Empirical credit cycles and capital buffer formation. Journal of Banking and Finance, 2005, 29, 3159-3179.	1.4	72
24	Measuring financial cycles in a model-based analysis: Empirical evidence for the United States and the euro area. Economics Letters, 2016, 145, 83-87.	0.9	64
25	Testing the assumptions behind importance sampling. Journal of Econometrics, 2009, 149, 2-11.	3.5	61
26	An outlier robust unit root test with an application to the extended Nelson-Plosser data. Journal of Econometrics, 1995, 66, 153-173.	3.5	60
27	Timeâ€Varying Transition Probabilities for Markov Regime Switching Models. Journal of Time Series Analysis, 2017, 38, 458-478.	0.7	57
28	Monte Carlo Estimation for Nonlinear Non-Gaussian State Space Models. Biometrika, 2007, 94, 827-839.	1.3	56
29	SETS, arbitrage activity, and stock price dynamics. Journal of Banking and Finance, 2000, 24, 1289-1306.	1.4	52
30	New HEAVY Models for Fat-Tailed Realized Covariances and Returns. Journal of Business and Economic Statistics, 2018, 36, 643-657.	1.8	52
31	Stock selection, style rotation, and risk. Journal of Empirical Finance, 2002, 9, 1-34.	0.9	49
32	Dynamic Factor Models With Macro, Frailty, and Industry Effects for U.S. Default Counts: The Credit Crisis of 2008. Journal of Business and Economic Statistics, 2012, 30, 521-532.	1.8	48
33	Do negative interest rates make banks less safe?. Economics Letters, 2017, 159, 112-115.	0.9	47
34	A General Framework for Observation Driven Time-Varying Parameter Models. SSRN Electronic Journal, 0, , .	0.4	46
35	The information in systemic risk rankings. Journal of Empirical Finance, 2016, 38, 461-475.	0.9	45
36	Testing for Smooth Transition Nonlinearity in the Presence of Outliers. Journal of Business and Economic Statistics, 1999, 17, 217-235.	1.8	43

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37	Maximum Likelihood Estimation for Generalized Autoregressive Score Models. SSRN Electronic Journal, 0, , .	0.4	43
38	A Non-Gaussian Panel Time Series Model for Estimating and Decomposing Default Risk. Journal of Business and Economic Statistics, 2008, 26, 510-525.	1.8	40
39	Maximum likelihood estimation for score-driven models. Journal of Econometrics, 2022, 227, 325-346.	3.5	39
40	Long memory dynamics for multivariate dependence under heavy tails. Journal of Empirical Finance, 2014, 29, 187-206.	0.9	37
41	In-sample confidence bands and out-of-sample forecast bands for time-varying parameters in observation-driven models. International Journal of Forecasting, 2016, 32, 875-887.	3.9	37
42	Modeling Financial Sector Joint Tail Risk in the Euro Area. Journal of Applied Econometrics, 2017, 32, 171-191.	1.3	36
43	Forecasting football match results in national league competitions using score-driven time series models. International Journal of Forecasting, 2019, 35, 797-809.	3.9	36
44	Score-driven exponentially weighted moving averages and Value-at-Risk forecasting. International Journal of Forecasting, 2016, 32, 293-302.	3.9	35
45	Cointegration Testing Using Pseudolikelihood Ratio Tests. Econometric Theory, 1997, 13, 149-169.	0.6	34
46	Stationarity and ergodicity of univariate generalized autoregressive score processes. Electronic Journal of Statistics, 2014, 8, .	0.4	34
47	Unobserved components models in economics and finance. IEEE Control Systems, 2009, 29, 71-81.	1.0	33
48	Outlier robust analysis of long-run marketing effects for weekly scanning data. Journal of Econometrics, 1998, 89, 293-315.	3.5	31
49	Numerically Accelerated Importance Sampling for Nonlinear Non-Gaussian State-Space Models. Journal of Business and Economic Statistics, 2015, 33, 114-127.	1.8	31
50	Bank Business Models at Zero Interest Rates. Journal of Business and Economic Statistics, 2019, 37, 542-555.	1.8	31
51	Global Credit Risk: World, Country and Industry Factors. Journal of Applied Econometrics, 2017, 32, 296-317.	1.3	30
52	Evaluating the Basle Guidelines for Backtesting Banks' Internal Risk Management Models. Journal of Money, Credit and Banking, 2001, 33, 826.	0.9	29
53	Classical and Bayesian aspects of robust unit root inference. Journal of Econometrics, 1995, 69, 27-59.	3.5	28
54	A note on the relationship between GARCH and symmetric stable processes. Journal of Empirical Finance, 1995, 2, 253-264.	0.9	28

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55	Modelling Portfolio Defaults Using Hidden Markov Models with Covariates. Econometrics Journal, 2008, 11, 155-171.	1.2	28
56	Intraday Stochastic Volatility in Discrete Price Changes: The Dynamic Skellam Model. Journal of the American Statistical Association, 2017, 112, 1490-1503.	1.8	27
57	Outlier Detection in Cointegration Analysis. Journal of Business and Economic Statistics, 1998, 16, 459-468.	1.8	26
58	Cash Flow and Discount Rate Risk in Up and Down Markets: What Is Actually Priced?. Journal of Financial and Quantitative Analysis, 2012, 47, 1279-1301.	2.0	26
59	Short patches of outliers, ARCH and volatility modelling. Applied Financial Economics, 2004, 14, 221-231.	0.5	24
60	Network, market, and book-based systemic risk rankings. Journal of Banking and Finance, 2017, 78, 84-90.	1.4	23
61	The Multi-State Latent Factor Intensity Model for Credit Rating Transitions. SSRN Electronic Journal, 2005, , .	0.4	22
62	Dynamic discrete copula models for highâ€frequency stock price changes. Journal of Applied Econometrics, 2018, 33, 966-985.	1.3	22
63	Discrete-Time Financial Planning Models Under Loss-Averse Preferences. Operations Research, 2005, 53, 403-414.	1.2	21
64	Discrete versus continuous state switching models for portfolio credit risk. Journal of Banking and Finance, 2006, 30, 23-35.	1.4	21
65	Regime Switches in Volatility and Correlation of Financial Institutions. SSRN Electronic Journal, 0, , .	0.4	20
66	Inference on cointegrating ranks using lr and lm tests based on pseudo-likelihoods. Econometric Reviews, 1998, 17, 185-214.	0.5	19
67	A Note on Optimal Estimation from a Risk-Management Perspective under Possibly Misspecified Tail Behavior. Journal of Business and Economic Statistics, 2000, 18, 31.	1.8	19
68	Business and Default Cycles for Credit Risk. SSRN Electronic Journal, 2003, , .	0.4	19
69	Round-the-Clock Price Discovery for Cross-Listed Stocks: U.S.-Dutch Evidence. SSRN Electronic Journal, 2003, , .	0.4	17
70	A Dynamic Multivariate Heavy-Tailed Model for Time-Varying Volatilities and Correlations. SSRN Electronic Journal, 0, , .	0.4	17
71	Conditional Euro Area Sovereign Default Risk. SSRN Electronic Journal, 0, , .	0.4	17
72	Regime Switches in the Volatility and Correlation of Financial Institutions. SSRN Electronic Journal, 0, , .	0.4	17

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73	A Note on Optimal Estimation From a Risk-Management Perspective Under Possibly Misspecified Tail Behavior. Journal of Business and Economic Statistics, 2000, 18, 31-39.	1.8	16
74	Tail behaviour of credit loss distributions for general latent factor models. Applied Mathematical Finance, 2003, 10, 337-357.	0.8	16
75	A Non-Gaussian Panel Time Series Model for Estimating and Decomposing Default Risk. SSRN Electronic Journal, 2003, , .	0.4	16
76	Washington meets Wall Street: A closer examination of the presidential cycle puzzle. Journal of International Money and Finance, 2014, 43, 50-69.	1.3	16
77	Outlier Detection in Cointegration Analysis. Journal of Business and Economic Statistics, 1998, 16, 459.	1.8	14
78	Explaining Hedge Fund Investment Styles by Loss Aversion: A Rational Alternative. SSRN Electronic Journal, 2002, , .	0.4	14
79	Analyzing the Term Structure of Interest Rates Using the Dynamic Nelson-Siegel Model with Time-Varying Parameters. SSRN Electronic Journal, 0, , .	0.4	14
80	Outlier Robust GMM Estimation Of Leverage Determinants. SSRN Electronic Journal, 1997, , .	0.4	13
81	Observation Driven Mixed-Measurement Dynamic Factor Models with an Application to Credit Risk. SSRN Electronic Journal, 2011, , .	0.4	12
82	Predicting Time-Varying Parameters with Parameter-Driven and Observation-Driven Models. SSRN Electronic Journal, 2012, , .	0.4	12
83	Forecasting economic time series using score-driven dynamic models with mixed-data sampling. International Journal of Forecasting, 2019, 35, 1735-1747.	3.9	12
84	Closed-Form Multi-Factor Copula Models With Observation-Driven Dynamic Factor Loadings. Journal of Business and Economic Statistics, 2021, 39, 1066-1079.	1.8	12
85	The Effect of Shortfall as a Risk Measure for Portfolios with Hedge Funds. Journal of Business Finance and Accounting, 2008, 35, 200-226.	1.5	11
86	Systemic Risk Diagnostics: Coincident Indicators and Early Warning Signals. SSRN Electronic Journal, 0, , .	0.4	11
87	Asymptotic robustness of least median of squares for autoregressions with additive outliers. Communications in Statistics - Theory and Methods, 1997, 26, 2363-2380.	0.6	10
88	Semi-nonparametric cointegration testing. Journal of Econometrics, 2002, 108, 253-280.	3.5	10
89	Optimal Formulations for Nonlinear Autoregressive Processes. SSRN Electronic Journal, 0, , .	0.4	10
90	Modeling Dynamic Volatilities and Correlations Under Skewness and Fat Tails. SSRN Electronic Journal, 0, , .	0.4	10

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91	Quantiles for t-statistics based on M-estimators of unit roots. Economics Letters, 2000, 67, 131-137.	0.9	9
92	Intervention time series analysis of crime rates: The case of sentence reform in Virginia. Economic Modelling, 2016, 57, 311-323.	1.8	9
93	Numerically Accelerated Importance Sampling for Nonlinear Non-Gaussian State Space Models. SSRN Electronic Journal, 0, , .	0.4	9
94	Forecasting Economic Time Series Using Unobserved Components Time Series Models. , 2011, , .		8
95	Measuring Credit Risk in a Large Banking System: Econometric Modeling and Empirics. SSRN Electronic Journal, 2013, , .	0.4	8
96	Time Varying Transition Probabilities for Markov Regime Switching Models. SSRN Electronic Journal, 2014, , .	0.4	8
97	Nowcasting and forecasting global financial sector stress and credit market dislocation. International Journal of Forecasting, 2014, 30, 741-758.	3.9	8
98	Stationarity and Ergodicity of Univariate Generalized Autoregressive Score Processes. SSRN Electronic Journal, 0, , .	0.4	8
99	Global loss diversification in the insurance sector. Insurance: Mathematics and Economics, 2009, 44, 415-425.	0.7	7
100	Information Theoretic Optimality of Observation Driven Time Series Models. SSRN Electronic Journal, 0, , .	0.4	7
101	Semiparametric score driven volatility models. Computational Statistics and Data Analysis, 2016, 100, 58-69.	0.7	7
102	Accounting for missing values in score-driven time-varying parameter models. Economics Letters, 2016, 148, 96-98.	0.9	7
103	Fractional Integration and Fat Tails for Realized Covariance Kernels*. Journal of Financial Econometrics, 2019, 17, 66-90.	0.8	7
104	The dynamic factor network model with an application to international trade. Journal of Econometrics, 2020, 216, 494-515.	3.5	7
105	Nonlinear autoregressive models with optimality properties. Econometric Reviews, 2020, 39, 559-578.	0.5	7
106	Joint Decomposition of Business and Financial Cycles: Evidence from Eight Advanced Economies*. Oxford Bulletin of Economics and Statistics, 2022, 84, 57-79.	0.9	7
107	Finite Sample Optimality of Score-Driven Volatility Models: Some Monte Carlo Evidence. Econometrics and Statistics, 2020, , .	0.4	7
108	A Dynamic Yield Curve Model with Stochastic Volatility and Non-Gaussian Interactions: An Empirical Study of Non-Standard Monetary Policy in the Euro Area. SSRN Electronic Journal, 0, , .	0.4	7

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109	Measuring Financial Cycles with a Model-Based Filter: Empirical Evidence for the United States and the Euro Area. SSRN Electronic Journal, 0, , .	0.4	7
110	Modeling the Business and Financial Cycle in a Multivariate Structural Time Series Model. SSRN Electronic Journal, 0, , .	0.4	7
111	A comparison of minimum MSE and maximum power for the nearly integrated non-Gaussian model. Journal of Econometrics, 2004, 119, 45-71.	3.5	6
112	Feasible Invertibility Conditions and Maximum Likelihood Estimation for Observation-Driven Models. SSRN Electronic Journal, 0, , .	0.4	6
113	Joint Bayesian Analysis of Parameters and States in Nonlinear nonâ€Gaussian State Space Models. Journal of Applied Econometrics, 2017, 32, 1003-1026.	1.3	6
114	Testing for ARCH in the presence of additive outliers. , 1999, 14, 539.		6
115	Long Memory Dynamics for Multivariate Dependence Under Heavy Tails. SSRN Electronic Journal, 0, , .	0.4	6
116	Conditional Probabilities for Euro Area Sovereign Default Risk. SSRN Electronic Journal, 0, , .	0.4	6
117	Quantile forecasting for credit risk management using possibly misspecified hidden Markov models. Journal of Forecasting, 2008, 27, 566-586.	1.6	5
118	Estimating systematic continuousâ€time trends in recidivism using a nonâ€Gaussian panel data model. Statistica Neerlandica, 2008, 62, 104-130.	0.9	5
119	Risk aversion under preference uncertainty. Finance Research Letters, 2012, 9, 1-7.	3.4	5
120	The Dynamic Skellam Model with Applications. SSRN Electronic Journal, 2014, , .	0.4	5
121	The Information in Systemic Risk Rankings. SSRN Electronic Journal, 0, , .	0.4	5
122	Risk endogeneity at the lender/investor-of-last-resort. Journal of Monetary Economics, 2020, 116, 283-297.	1.8	5
123	Dynamic factor models with clustered loadings: Forecasting education flows using unemployment data. International Journal of Forecasting, 2021, 37, 1426-1441.	3.9	5
124	New HEAVY Models for Fat-Tailed Returns and Realized Covariance Kernels. SSRN Electronic Journal, 0, , .	0.4	5
125	Generalized Autoregressive Method of Moments. SSRN Electronic Journal, 0, , .	0.4	5
126	Chapter 8 Trend-Cycle Decomposition Models with Smooth-Transition Parameters: Evidence from U.S. Economic Time Series. Contributions To Economic Analysis, 2006, 276, 199-219.	0.1	4

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127	Blockholder Dispersion and Firm Value. SSRN Electronic Journal, 0, , .	0.4	4
128	Spillover Dynamics for Systemic Risk Measurement Using Spatial Financial Time Series Models. SSRN Electronic Journal, 0, , .	0.4	4
129	Realized Wishart-Garch: A Score-Driven Multi-Asset Volatility Model. SSRN Electronic Journal, 2016, , .	0.4	4
130	A stochastic recurrence equations approach for score driven correlation models. Econometric Reviews, 2018, 37, 166-181.	0.5	4
131	Observation-driven models for realized variances and overnight returns applied to Value-at-Risk and Expected Shortfall forecasting. International Journal of Forecasting, 2021, 37, 622-633.	3.9	4
132	A time-varying parameter model for local explosions. Journal of Econometrics, 2022, 227, 65-84.	3.5	4
133	Score-driven Systemic Risk Signaling for European Sovereign Bond Yields and CDS Spreads. , 2017, , 129-150.		4
134	Forecasting Cross-Sections of Frailty-Correlated Default. SSRN Electronic Journal, 0, , .	0.4	4
135	Macro, Industry, and Frailty Effects in Defaults: The 2008 Credit Crisis in Perspective. SSRN Electronic Journal, 0, , .	0.4	4
136	Fractional Integration and Fat Tails for Realized Covariance Kernels and Returns. SSRN Electronic Journal, 0, , .	0.4	4
137	The Analysis of Stochastic Volatility in the Presence of Daily Realised Measures. SSRN Electronic Journal, 0, , .	0.4	4
138	Positivity conditions for stochastic state space modelling of time series. Econometric Reviews, 1992, 11, 379-396.	0.5	3
139	Pro-Cyclicality, Empirical Credit Cycles, and Capital Buffer Formation. SSRN Electronic Journal, 2003, , .	0.4	3
140	A Dynamic Bivariate Poisson Model for Analysing and Forecasting Match Results in the English Premier League. SSRN Electronic Journal, 0, , .	0.4	3
141	Score Driven Exponentially Weighted Moving Average and Value-at-Risk Forecasting. SSRN Electronic Journal, 2014, , .	0.4	3
142	Intraday Stock Price Dependence Using Dynamic Discrete Copula Distributions. SSRN Electronic Journal, 2015, , .	0.4	3
143	Forecasting Football Match Results in National League Competitions Using Score-Driven Time Series Models. SSRN Electronic Journal, 0, , .	0.4	3
144	Tail Heterogeneity for Dynamic Covariance-Matrix-Valued Random Variables: the F-Riesz Distribution. SSRN Electronic Journal, 0, , .	0.4	3

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145	Discrete versus Continuous State Switching Models for Portfolio Credit Risk. SSRN Electronic Journal, 0, , .	0.4	3
146	Dynamic clustering of multivariate panel data. Journal of Econometrics, 2023, 237, 105281.	3.5	3
147	Hedge Fund Payoffs and Loss Aversion. SSRN Electronic Journal, 2003, , .	0.4	2
148	Washington Meets Wall Street: A Closer Examination of the Presidential Cycle Puzzle. SSRN Electronic Journal, 2009, , .	0.4	2
149	In-Sample Confidence Bands and Out-of-Sample Forecast Bands for Time-Varying Parameters in Observation Driven Models. SSRN Electronic Journal, 0, , .	0.4	2
150	Modified efficient importance sampling for partially nonâ€Gaussian state space models. Statistica Neerlandica, 2019, 73, 44-62.	0.9	2
151	Partially censored posterior for robust and efficient risk evaluation. Journal of Econometrics, 2020, 217, 335-355.	3.5	2
152	Unobserved components with stochastic volatility: Simulationâ€based estimation and signal extraction. Journal of Applied Econometrics, 2021, 36, 614-627.	1.3	2
153	Short-Put Exposures in Hedge Fund Returns: Are They Really There?. SSRN Electronic Journal, 0, , .	0.4	2
154	Joint Independent Metropolis-Hastings Methods for Nonlinear Non-Gaussian State Space Models. SSRN Electronic Journal, 0, , .	0.4	2
155	Analytic Decision Rules for Financial Stochastic Programs. SSRN Electronic Journal, 0, , .	0.4	2
156	Estimating Systematic Continuous-Time Trends in Recidivism Using a Non-Gaussian Panel Data Model. SSRN Electronic Journal, 0, , .	0.4	2
157	Macro, Frailty, and Contagion Effects in Defaults: Lessons from the 2008 Credit Crisis. SSRN Electronic Journal, 0, , .	0.4	2
158	Time-varying variance and skewness in realized volatility measures. International Journal of Forecasting, 2022, , .	3.9	2
159	Structural Intervention Time Series Analysis of Crime Rates: The Impact of Sentence Reform in Virginia. SSRN Electronic Journal, 0, , .	0.4	1
160	Fast Efficient Importance Sampling by State Space Methods. SSRN Electronic Journal, 2012, , .	0.4	1
161	Score Driven Exponentially Weighted Moving Averages and Value-at-Risk Forecasting. SSRN Electronic Journal, 0, , .	0.4	1
162	Bank Business Models at Zero Interest Rates. SSRN Electronic Journal, 0, , .	0.4	1

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163	Testing for Parameter Instability across Different Modeling Frameworks. Journal of Financial Econometrics, 2016, , nbw008.	0.8	1
164	Long-Term versus Short-Term Contingencies in Asset Allocation. Journal of Financial and Quantitative Analysis, 2017, 52, 2277-2303.	2.0	1
165	Missing Observations in Observation-Driven Time Series Models. SSRN Electronic Journal, 2018, , .	0.4	1
166	Unobserved Components with Stochastic Volatility in U.S. Inflation: Estimation and Signal Extraction. SSRN Electronic Journal, 0, , .	0.4	1
167	The Analysis and Forecasting of ATP Tennis Matches Using a High-Dimensional Dynamic Model. SSRN Electronic Journal, 0, , .	0.4	1
168	Mixed Measurement Dynamic Factor Models. SSRN Electronic Journal, 0, , .	0.4	1
169	Testing for Parameter Instability in Competing Modeling Frameworks. SSRN Electronic Journal, 0, , .	0.4	1
170	Low Frequency and Weighted Likelihood Solutions for Mixed Frequency Dynamic Factor Models. SSRN Electronic Journal, 0, , .	0.4	1
171	The Dynamic Factor Network Model with an Application to Global Credit-Risk. SSRN Electronic Journal, 0, , .	0.4	1
172	Forecasting Economic Time Series Using Score-Driven Dynamic Models with Mixed-Data Sampling. SSRN Electronic Journal, 0, , .	0.4	1
173	A Time-Varying Parameter Model for Local Explosions. SSRN Electronic Journal, 0, , .	0.4	1
174	Nonparametric Estimation for Non-Homogeneous Semi-Markov Processes: An Application to Credit Risk. SSRN Electronic Journal, 0, , .	0.4	1
175	Risk Aversion Under Preference Uncertainty. SSRN Electronic Journal, 0, , .	0.4	1
176	A New Semiparametric Volatility Model. SSRN Electronic Journal, 0, , .	0.4	1
177	Accelerating GARCH and Score-Driven Models: Optimality, Estimation and Forecasting. SSRN Electronic Journal, 0, , .	0.4	1
178	Finite Sample Optimality of Score-Driven Volatility Models. SSRN Electronic Journal, 0, , .	0.4	1
179	Bayesian Risk Forecasting for Long Horizons. SSRN Electronic Journal, 0, , .	0.4	1
180	Modeling Extreme Events: Time-Varying Extreme Tail Shape. SSRN Electronic Journal, 0, , .	0.4	1

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181	Hedging Large Portfolios of Options in Discrete Time*. Applied Mathematical Finance, 2008, 15, 251-275.	0.8	0
182	Macro, Industry, and Frailty Effects in Defaults During the 2008 Credit Crisis. SSRN Electronic Journal, 0, , .	0.4	0
183	Modeling Frailty-Correlated Defaults using Many Macroeconomic Covariates. SSRN Electronic Journal, 2009, , .	0.4	0
184	Economic Trends and Cycles in Crime: A Study for England and Wales. Jahrbucher Fur Nationalokonomie Und Statistik, 2012, 232, 652-677.	0.4	0
185	Long-Term Versus Short-Term Contingencies in Asset Allocation. SSRN Electronic Journal, 2012, , .	0.4	0
186	Generalized Dynamic Panel Data Models with Random Effects for Cross-Section and Time. SSRN Electronic Journal, 2012, , .	0.4	0
187	Modeling Financial Sector Joint Tail Risk in the Euro Area. SSRN Electronic Journal, 2015, , .	0.4	0
188	Mixed Density Based Copula Likelihood. SSRN Electronic Journal, 0, , .	0.4	0
189	Measuring Financial Cycles in a Model-Based Analysis: Empirical Evidence for the United States and the Euro Area. SSRN Electronic Journal, 0, , .	0.4	0
190	Rejoinder to the discussion â€œIn-Sample Confidence Bands and Out-of-Sample Forecast Bands for Time-Varying Parameters in Observation-Driven Modelsâ€. International Journal of Forecasting, 2016, 32, 893-894.	3.9	0
191	Model-based Business Cycle and Financial Cycle Decomposition for Europe and the United States. , 2017, , 151-168.		0
192	Fat Tails and the Effect on Optimal Asset Allocations. , 2001, , 272-288.		0
193	Black Scholes for Portfolios of Options in Discrete Time. SSRN Electronic Journal, 0, , .	0.4	0
194	Quantile Forecasting for Credit Risk Management using Possibly Mis-specified Hidden Markov Models. SSRN Electronic Journal, 0, , .	0.4	0
195	Macro and Industry Dynamics for Frailty-Correlated Default: A Joint Modeling Approach. SSRN Electronic Journal, 0, , .	0.4	0
196	Why Do Investors Eventually Sell Losers? How Expectation and Adaptation to Losses Affect Future Capitulation Decisions. SSRN Electronic Journal, 0, , .	0.4	0
197	Aggregating Credit and Market Risk: The Impact of Model Specification. SSRN Electronic Journal, 0, , .	0.4	0
198	Stationarity and Ergodicity Regions for Score Driven Dynamic Correlation Model. SSRN Electronic Journal, 0, , .	0.4	0

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199	Joint Bayesian Analysis of Parameters and States in Nonlinear, Non-Gaussian State Space Models. SSRN Electronic Journal, 0, , .	0.4	0
200	Quantiles for T-Statistics Based on M-estimators of Unit Roots. SSRN Electronic Journal, 0, , .	0.4	0
201	In-Sample Bounds for Time-Varying Parameters of Observation Driven Models. SSRN Electronic Journal, 0, , .	0.4	0
202	Estimation Risk and Shrinkage in Vast-Dimensional Fundamental Factor Models. SSRN Electronic Journal, 0, , .	0.4	0
203	Observation-driven Models for Realized Variances and Overnight Returns. SSRN Electronic Journal, 0, , .	0.4	0
204	Dynamic Factor Models with Clustered Loadings: Forecasting Education Flows using Unemployment Data. SSRN Electronic Journal, 0, , .	0.4	0