David Ardia

List of Publications by Year
in descending order

68 papers	1,804 citations	471061 17 h-index	315357 38 g-index
69 all docs	69 docs citations	69 times ranked	1621 citing authors

#	Article	IF	Citations
1	DEoptim: An<i>R</i>Package for Global Optimization by Differential Evolution. Journal of Statistical Software, 2011, 40, .	1.8	445
2	Differential Evolution with DEoptim. R Journal, 2011, 3, 27.	0.7	183
3	Regime changes in Bitcoin GARCH volatility dynamics. Finance Research Letters, 2019, 29, 266-271.	3.4	169
4	COVID-19 Data Hub. Journal of Open Source Software, 2020, 5, 2376.	2.0	116
5	Forecasting risk with Markov-switching GARCH models:A large-scale performance study. International Journal of Forecasting, 2018, 34, 733-747.	3.9	102
6	ECONOMETRICS MEETS SENTIMENT: AN OVERVIEW OF METHODOLOGY AND APPLICATIONS. Journal of Economic Surveys, 2020, 34, 512-547.	3.7	73
7	Questioning the news about economic growth: Sparse forecasting using thousands of news-based sentiment values. International Journal of Forecasting, 2019, 35, 1370-1386.	3.9	58
8	Markov-Switching GARCH Models in <i>R</i>: The MSGARCH Package. Journal of Statistical Software, 2019, 91, .	1.8	57
9	Financial Risk Management with Bayesian Estimation of GARCH Models. Lecture Notes in Economics and Mathematical Systems, 2008, , .	0.3	52
10	Bayesian estimation of a Markov-switching threshold asymmetric GARCH model with Student-<i>t</i>â€,innovations. Econometrics Journal, 2009, 12, 105-126.	1.2	47
11	The impact of covariance misspecification in risk-based portfolios. Annals of Operations Research, 2017, 254, 1-16.	2.6	42
12	Jump-Diffusion Calibration Using Differential Evolution. Wilmott Magazine, 2011, 2011, 76-79.	0.1	41
13	GARCH models for daily stock returns: Impact of estimation frequency on Value-at-Risk and Expected Shortfall forecasts. Economics Letters, 2014, 123, 187-190.	0.9	39
14	A comparative study of Monte Carlo methods for efficient evaluation of marginal likelihood. Computational Statistics and Data Analysis, 2012, 56, 3398-3414.	0.7	38
15	Generalized Autoregressive Score Models in <i>R</i>: The GAS Package. Journal of Statistical Software, 2019, 88, .	1.8	33
16	Bayesian Estimation of the GARCH(1,1) Model with Student-t Innovations. R Journal, 2010, 2, 41.	0.7	32
17	Moments of standardized Fernandezâ€“Steel skewed distributions: Applications to the estimation of GARCH-type models. Finance Research Letters, 2016, 18, 311-316.	3.4	31
18	Markov-Switching GARCH Models in R: The MSGARCH Package. SSRN Electronic Journal, 0, , .	0.4	26

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19	Adaptive Mixture of Student-<mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" xmlns="http://www.w3.org/1998/Math/MathML"><mml:mrow><mml:mi>t</mml:mi></mml:mrow></mml:math>Distributions as a Flexible Candidate Distribution for Efficient Simulation: The<i>R</i>PackageAdMit. Journal of Statistical Software, 2009, 29, .	1.8	24
20	The peer performance ratios of hedge funds. Journal of Banking and Finance, 2018, 87, 351-368.	1.4	20
21	Testing equality of modified Sharpe ratios. Finance Research Letters, 2015, 13, 97-104.	3.4	18
22	The impact of parameter and model uncertainty on market risk predictions from GARCHâ€type models. Journal of Forecasting, 2017, 36, 808-823.	1.6	15
23	Implied Expected Returns and the Choice of a Meanâ€"Variance Efficient Portfolio Proxy. Journal of Portfolio Management, 2015, 41, 68-81.	0.3	14
24	The <i>R</i> Package sentometrics to Compute, Aggregate, and Predict with Textual Sentiment. Journal of Statistical Software, 2021, 99, .	1.8	12
25	The economic benefits of market timing the style allocation of characteristic-based portfolios. North American Journal of Economics and Finance, 2016, 37, 38-62.	1.8	11
26	The R Package sentometrics to Compute, Aggregate and Predict with Textual Sentiment. SSRN Electronic Journal, 2017, , .	0.4	11
27	Density prediction of stock index returns using GARCH models: Frequentist or Bayesian estimation?. Economics Letters, 2012, 116, 322-325.	0.9	9
28	RiskPortfolios: Computation of Risk-Based Portfolios in R. Journal of Open Source Software, 2017, 2, 171.	2.0	8
29	Beyond risk-based portfolios: balancing performance and risk contributions in asset allocation. Quantitative Finance, 2018, 18, 1249-1259.	0.9	7
30	AdMit. R Journal, 2009, 1, 25.	0.7	7
31	Downside Risk Evaluation with the R Package GAS. R Journal, 2019, 10, 410.	0.7	7
32	Smart beta and CPPI performance. Finance, 2017, Vol. 37, 31-65.	0.3	6
33	Generalized marginal risk. Journal of Asset Management, 2011, 12, 123-131.	0.7	5
34	Fully flexible extreme views. Journal of Risk, 2011, 14, 39-49.	0.1	5
35	Media abnormal tone, earnings announcements, and the stock market. Journal of Financial Markets, 2022, 61, 100683.	0.7	5
36	Parametric Stress-Testing in Non-Normal Markets via Entropy Pooling. SSRN Electronic Journal, 2014, , .	0.4	4

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37	Forecasting Performance of Markov-Switching GARCH Models: A Large-Scale Empirical Study. SSRN Electronic Journal, 0, , .	0.4	4
38	Worldwide equity risk prediction. Applied Economics Letters, 2013, 20, 1333-1339.	1.0	3
39	Econometrics Meets Sentiment: An Overview of Methodology and Applications. SSRN Electronic Journal, 2019, , .	0.4	3
40	Generalized Autoregressive Score Models in R: The GAS Package. SSRN Electronic Journal, 0, , .	0.4	2
41	Return and Risk of Pairs Trading Using a Simulation-Based Bayesian Procedure for Predicting Stable Ratios of Stock Prices. Econometrics, 2016, 4, 14.	0.5	2
42	Value-at-Risk Prediction in R with the GAS Package. SSRN Electronic Journal, 0, , .	0.4	2
43	Predicting Market Risk with Density Combination: An Introduction. Wilmott Magazine, 2016, 2016, 52-57.	0.1	2
44	A century of Economic Policy Uncertainty through the Frenchâ€“Canadian lens. Economics Letters, 2021, 205, 109938.	0.9	2
45	nse: Computation of Numerical Standard Errors in R. Journal of Open Source Software, 2017, 2, 172.	2.0	2
46	Characteristic-Based Equity Portfolios: Economic Value and Dynamic Style-Allocation. SSRN Electronic Journal, 0, , .	0.4	2
47	How easy is it for investment managers to deploy their talent in green and brown stocks?. Finance Research Letters, 2022, 48, 102992.	3.4	2
48	Fully Flexible Views in Multivariate Normal Markets. SSRN Electronic Journal, 2011, , .	0.4	1
49	The Impact of Covariance Misspecification in Risk-Based Portfolios. SSRN Electronic Journal, 2015, , .	0.4	1
50	A new bootstrap test for multiple assets joint risk testing. Journal of Risk, 2017, 19, 1-22.	0.1	1
51	The Short-Run Performance Persistence in Funds of Hedge Funds. , 2013, , 289-301.		1
52	Comparison of Multiple Methods for Computing Numerical Standard Errors: An Extensive Monte Carlo Study. SSRN Electronic Journal, 0, , .	0.4	1
53	Forecasting Bitcoin Risk with Markov-Switching GARCH Models. SSRN Electronic Journal, 0, , .	0.4	1
54	Density Prediction of Stock Index Returns Using GARCH Models: Frequentist or Bayesian Estimation?. SSRN Electronic Journal, 2011, , .	0.4	0

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55	The Peer Performance of Hedge Funds. SSRN Electronic Journal, 2012, , .	0.4	0
56	Worldwide Equity Risk Forecasting with GARCH Models. SSRN Electronic Journal, 2012, , .	0.4	0
57	An Introduction to the Generalized Margin Risk. Wilmott Magazine, 2012, 2012, 54-57.	0.1	0
58	GARCH Models for Daily Stock Returns: Impact of Estimation Frequency on Value-at-Risk and Expected Shortfall Forecasts. SSRN Electronic Journal, 0, , .	0.4	0
59	Predicting Market Risk with Density Combination: An Introduction. SSRN Electronic Journal, 2015, , .	0.4	0
60	The Sensitivity of CPPI Performance to the Choice of Weighting Scheme in the Equity Portfolio. SSRN Electronic Journal, 0, , .	0.4	0
61	Beyond Risk-Based Portfolios: Balancing Performance and Risk Contributions in Asset Allocation. SSRN Electronic Journal, 2016, , .	0.4	0
62	Aggregating the Panel of Daily Textual Sentiment for Sparse Forecasting of Economic Growth. SSRN Electronic Journal, 0, , .	0.4	0
63	Methods for Computing Numerical Standard Errors: Review and Application to Value-at-Risk Estimation. Journal of Time Series Econometrics, 2018, 10, .	0.4	0
64	Properties of the Margrabe Best-of-two strategy to tactical asset allocation. International Review of Financial Analysis, 2019, , 101306.	3.1	0
65	A Century of Economic Policy Uncertainty Through the French-Canadian Lens. SSRN Electronic Journal, 0, , .	0.4	0
66	Predicting Market Risk with Combinations of GARCH-Type Models. SSRN Electronic Journal, 0, , .	0.4	0
67	Web Appendix to 'Beyond Risk-Based Portfolios: Balancing Performance and Risk Contributions in Asset Allocation'. SSRN Electronic Journal, 0, , .	0.4	0
68	Abnormal Media Tone, Returns, and Earnings Announcements. SSRN Electronic Journal, 0, , .	0.4	0