

Giovanni Angelini

List of Publications by Year in descending order

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Version: 2024-02-01

17
papers

298
citations

1163117

8
h-index

1199594

12
g-index

17
all docs

17
docs citations

17
times ranked

248
citing authors

#	ARTICLE	IF	CITATIONS
1	Uncertainty across volatility regimes. <i>Journal of Applied Econometrics</i> , 2019, 34, 437-455.	2.3	62
2	DEA-Like Model and Common Weights Approach for the Construction of a Subjective Community Well-Being Indicator. <i>Social Indicators Research</i> , 2013, 114, 405-424.	2.7	59
3	Efficiency of online football betting markets. <i>International Journal of Forecasting</i> , 2019, 35, 712-721.	6.5	49
4	PARX model for football match predictions. <i>Journal of Forecasting</i> , 2017, 36, 795-807.	2.8	33
5	Exogenous uncertainty and the identification of structural vector autoregressions with external instruments. <i>Journal of Applied Econometrics</i> , 2019, 34, 951-971.	2.3	29
6	Big data from dynamic pricing: A smart approach to tourism demand forecasting. <i>International Journal of Forecasting</i> , 2021, 37, 1049-1060.	6.5	29
7	Informational efficiency and behaviour within in-play prediction markets. <i>International Journal of Forecasting</i> , 2022, 38, 282-299.	6.5	13
8	Weighted Elo rating for tennis match predictions. <i>European Journal of Operational Research</i> , 2022, 297, 120-132.	5.7	10
9	Does advance booking matter in hedonic pricing? A new multivariate approach. <i>International Journal of Tourism Research</i> , 2020, 22, 277-288.	3.7	5
10	DSGE Models with observation-driven time-varying volatility. <i>Economics Letters</i> , 2018, 171, 169-171.	1.9	4
11	Misspecification and Expectations Correction in New Keynesian DSGE Models. <i>Oxford Bulletin of Economics and Statistics</i> , 2016, 78, 623-649.	1.7	2
12	Bootstrap inference and diagnostics in state space models: With applications to dynamic macro models. <i>Journal of Applied Econometrics</i> , 2022, 37, 3-22.	2.3	2
13	Under the same (Chole)sky: DNK models, timing restrictions and recursive identification of monetary policy shocks. <i>Journal of Economic Dynamics and Control</i> , 2021, 133, 104265.	1.6	1
14	Efficiency of Online Football Betting Markets. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	0
15	Bootstrap lag selection in DSGE models with expectations correction. <i>Econometrics and Statistics</i> , 2020, 14, 38-48.	0.8	0
16	Developing a Composite Indicator of Residents' Well-Being: The Case of the Romagna Area. <i>Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies</i> , 2014, , 337-345.	0.2	0
17	Informational Efficiency and Price Reaction Within In-Play Prediction Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0