Michele Costa

List of Publications by Year
in descending order

22 papers	86 citations	1478505 6 h-index	1474206 9 g-index
23 all docs	23 docs citations	23 times ranked	61 citing authors

#	Article	IF	Citations
1	Technology spillover and regional convergence process: a statistical analysis of the Italian case. Statistical Methods and Applications, 2004, 13, 375-398.	1.2	16
2	Can sustainability drive tourism development in small rural areas? Evidences from the Adriatic. Journal of Sustainable Tourism, 2022, 30, 1280-1300.	9.2	13
3	Analysis and Measurement of Poverty. Univariate and Multivariate Approaches and Their Policy Implications. A Case Study: Italy. Contributions To Statistics, 2004, , 221-271.	0.2	10
4	Gini Index Decomposition for the Case of Two Subgroups. Communications in Statistics Part B: Simulation and Computation, 2008, 37, 631-644.	1.2	10
5	Firm size and the Italian Stock Exchange. Applied Economics Letters, 1999, 6, 729-734.	1.8	8
6	A Reduced Rank Regression Approach to Tests of Asset Pricing. Oxford Bulletin of Economics and Statistics, 1997, 59, 163-181.	1.7	7
7	What do cooperative firms maximize, if at all? Evidence from Emiliaâ€Romagna in the preâ€Covid decade. Annals of Public and Cooperative Economics, 2022, 93, 821-847.	2.4	6
8	The Role of the Normal Distribution in Financial Markets. , 2005, , 343-350.		5
9	Overlapping component and inequality decomposition: a simulation study for the Gini index. Metron, 2016, 74, 193-205.	1.2	5
10	A new approach to stock price modelling and the efficiency of the Italian stock exchange. Journal of the Italian Statistical Society, 1999, 8, 25-47.	0.1	3
11	A Dynamic Latent Model for Poverty Measurement. Communications in Statistics - Theory and Methods, 2015, 44, 5037-5048.	1.0	2
12	Fundamentals and asset price dynamics. Statistical Methods and Applications, 2003, 12, 211-226.	1.2	1
13	Dynamic component detection in a multifactor model for stock returns. Journal of the Italian Statistical Society, 1994, 3, 25-36.	0.1	0
14	Income inequality measures: Gini ratio and generalized entropy indexes decomposition. International Advances in Economic Research, 1998, 4, 448-448.	0.8	0
15	The factor structure of financial markets: a simulation study of the Italian case. Applied Economics Letters, 2003, 10, 83-86.	1.8	0
16	A Permutation Based Procedure for Classification Assessment. Communications in Statistics - Theory and Methods, 2012, 41, 3126-3137.	1.0	0
17	Investigating Stock Market Behavior Using a Multivariate Markov-Switching Approach. Studies in Theoretical and Applied Statistics, Selected Papers of the Statistical Societies, 2014, , 185-196.	0.2	0
18	Sector Price Indexes in Financial Markets: Methodological Issues. Contributions To Statistics, 2010, , 249-264.	0.2	0

#	Article	IF	Citations
19	Common Trends in Financial Markets. Contributions To Statistics, 2010, , 225-238.	0.2	0
20	Sector Classification in Stock Markets: A Latent Class Approach. Studies in Classification, Data Analysis, and Knowledge Organization, 2011, , 229-236.	0.2	0
21	A Dynamic Analysis of Stock Markets through Multivariate Latent Markov Models. Studies in Classification, Data Analysis, and Knowledge Organization, 2011, , 311-318.	0.2	0
22	Interdependence and contagion in international stock markets: A latent Markov model approach. , 2012, , 131-138.		0