

Giampiero M Gallo

List of Publications by Year in descending order

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63
papers

1,841
citations

471371

17
h-index

315616

38
g-index

69
all docs

69
docs citations

69
times ranked

818
citing authors

#	ARTICLE	IF	CITATIONS
1	A multiple indicators model for volatility using intra-daily data. <i>Journal of Econometrics</i> , 2006, 131, 3-27.	3.5	398
2	Financial econometric analysis at ultra-high frequency: Data handling concerns. <i>Computational Statistics and Data Analysis</i> , 2006, 51, 2232-2245.	0.7	231
3	Comparison of Volatility Measures: a Risk Management Perspective. <i>Journal of Financial Econometrics</i> , 2010, 8, 29-56.	0.8	129
4	Volatility spillovers, interdependence and comovements: A Markov Switching approach. <i>Computational Statistics and Data Analysis</i> , 2008, 52, 3011-3026.	0.7	95
5	Volatility Spillovers in East Asian Financial Markets: A Mem-Based Approach. <i>Review of Economics and Statistics</i> , 2012, 94, 222-223.	2.3	93
6	The effects of trading activity on market volatility. <i>European Journal of Finance</i> , 2000, 6, 163-175.	1.7	80
7	Intra-daily Volume Modeling and Prediction for Algorithmic Trading. <i>Journal of Financial Econometrics</i> , 2011, 9, 489-518.	0.8	63
8	Forecasting realized volatility with changing average levels. <i>International Journal of Forecasting</i> , 2015, 31, 620-634.	3.9	49
9	A Flexible Tool for Model Building: the Relevant Transformation of the Inputs Network Approach (RETINA)*. <i>Oxford Bulletin of Economics and Statistics</i> , 2003, 65, 821-838.	0.9	46
10	On the asymmetric impact of macro variables on volatility. <i>Economic Modelling</i> , 2019, 76, 135-152.	1.8	38
11	Volatility transmission across markets: a Multichain Markov Switching model. <i>Applied Financial Economics</i> , 2007, 17, 659-670.	0.5	37
12	SEMIPARAMETRIC VECTOR MEM. <i>Journal of Applied Econometrics</i> , 2013, 28, 1067-1086.	1.3	37
13	Disentangling systematic and idiosyncratic dynamics in panels of volatility measures. <i>Journal of Econometrics</i> , 2014, 182, 364-384.	3.5	35
14	A NONPARAMETRIC BAYESIAN APPROACH TO DETECT THE NUMBER OF REGIMES IN MARKOV SWITCHING MODELS. <i>Econometric Reviews</i> , 2002, 21, 477-496.	0.5	34
15	Solving large sparse systems of equations in econometric models. <i>Journal of Forecasting</i> , 1987, 6, 167-180.	1.6	32
16	Volatility estimation via hidden Markov models. <i>Journal of Empirical Finance</i> , 2006, 13, 203-230.	0.9	31
17	Modelling the Impact of Overnight Surprises on Intra-daily Volatility. <i>Australian Economic Papers</i> , 2001, 40, 567-580.	1.2	28
18	Mixture Processes for Financial Intradaily Durations. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2004, 8, .	0.2	21

#	ARTICLE	IF	CITATIONS
19	Using overbooking to manage no-shows in an Italian healthcare center. BMC Health Services Research, 2018, 18, 185.	0.9	20
20	A COMPARISON OF COMPLEMENTARY AUTOMATIC MODELING METHODS: RETINA AND PcGets. Econometric Theory, 2005, 21, .	0.6	18
21	Comparison of Volatility Measures: A Risk Management Perspective. SSRN Electronic Journal, 2009, , .	0.4	18
22	Automated variable selection in vector multiplicative error models. Computational Statistics and Data Analysis, 2010, 54, 2470-2486.	0.7	18
23	Realized volatility forecasting: Robustness to measurement errors. International Journal of Forecasting, 2021, 37, 44-57.	3.9	18
24	On Variable Selection for Volatility Forecasting: The Role of Focused Selection Criteria. Journal of Financial Econometrics, 2008, 6, 513-539.	0.8	17
25	Exchange market pressure: some caveats in empirical applications. Applied Economics, 2010, 42, 2435-2448.	1.2	16
26	Time-Varying Mixing Weights in Mixture Autoregressive Conditional Duration Models. Econometric Reviews, 2008, 28, 102-120.	0.5	14
27	A Model for Multivariate Non-Negative Valued Processes in Financial Econometrics. SSRN Electronic Journal, 0, , .	0.4	14
28	Shrinkage estimation of semiparametric multiplicative error models. International Journal of Forecasting, 2011, 27, 365-378.	3.9	14
29	Market interdependence and financial volatility transmission in East Asia. International Journal of Finance and Economics, 2009, 14, 24-44.	1.9	13
30	Copula-Based vMEM Specifications versus Alternatives: The Case of Trading Activity. Econometrics, 2017, 5, 16.	0.5	13
31	Intra-Daily Volume Modeling and Prediction for Algorithmic Trading. SSRN Electronic Journal, 2010, , .	0.4	11
32	Ex post and ex ante analysis of provisional data. Journal of Forecasting, 1999, 18, 421-433.	1.6	10
33	Disentangling Systematic and Idiosyncratic Risk for Large Panels of Assets. SSRN Electronic Journal, 2011, , .	0.4	10
34	Choosing the frequency of volatility components within the Double Asymmetric GARCH-MIDAS-X model. Econometrics and Statistics, 2021, 20, 12-28.	0.4	10
35	Modeling Euro STOXX 50 volatility with common and market-specific components. Econometrics and Statistics, 2019, 11, 22-42.	0.4	7
36	A MEM-Based Analysis of Volatility Spillovers in East Asian Financial Markets. SSRN Electronic Journal, 2008, , .	0.4	6

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37	Semiparametric Vector MEM. SSRN Electronic Journal, 0, , .	0.4	6
38	On Heteroskedasticity and Regimes in Volatility Forecasting. SSRN Electronic Journal, 0, , .	0.4	6
39	How to Strip a Model to Its Essential Elements. Computer Science in Economics and Management, 1990, 3, 199-214.	0.5	5
40	Multiplicative Error Models. SSRN Electronic Journal, 2011, , .	0.4	5
41	Combining Sharp and Smooth Transitions in Volatility Dynamics: A Fuzzy Regime Approach. Journal of the Royal Statistical Society Series C: Applied Statistics, 2018, 67, 549-573.	0.5	5
42	Early News is Good News: The Effects of Market Opening on Market Volatility. Studies in Nonlinear Dynamics and Econometrics, 1998, 2, .	0.2	4
43	Adaptive Lasso for vector Multiplicative Error Models. Quantitative Finance, 2020, 20, 255-274.	0.9	4
44	Realized Variance Modeling: Decoupling Forecasting from Estimation*. Journal of Financial Econometrics, 2020, 18, 532-555.	0.8	4
45	Go with the Flow: A GAS Model For Predicting Intra-Daily Volume Shares. SSRN Electronic Journal, 0, , .	0.4	3
46	A dynamic conditional approach to forecasting portfolio weights. International Journal of Forecasting, 2021, 37, 1111-1126.	3.9	3
47	On classifying the effects of policy announcements on volatility. International Journal of Approximate Reasoning, 2021, 134, 23-33.	1.9	2
48	Forecasting Realized Volatility with Changes of Regimes. SSRN Electronic Journal, 0, , .	0.4	2
49	Multiplicative Error Models: 20 years on. Econometrics and Statistics, 2022, , .	0.4	2
50	Adaptive Lasso for Vector Multiplicative Error Models. SSRN Electronic Journal, 2018, , .	0.4	1
51	Shrinkage Estimation of Semiparametric Multiplicative Error Models. SSRN Electronic Journal, 0, , .	0.4	1
52	Volatility Swings in the US Financial Markets. Contributions To Statistics, 2013, , 137-148.	0.2	1
53	Economics in Theory and Practice: An Eclectic Approach. Southern Economic Journal, 1991, 58, 287.	1.3	0
54	Time-varying/sign-switching risk perception on foreign exchange markets. International Journal of Finance and Economics, 1998, 3, 241-259.	1.9	0

#	ARTICLE	IF	CITATIONS
55	Frontiers in Time Series Analysis: Introduction. Oxford Bulletin of Economics and Statistics, 2006, 68, 679-682.	0.9	0
56	The sixth special issue on computational econometrics. Computational Statistics and Data Analysis, 2012, 56, 3307-3308.	0.7	0
57	On the Interaction between Ultra-High Frequency Measures of Volatility. SSRN Electronic Journal, 0, , .	0.4	0
58	Copula-Based Specification of Vector MEMs. SSRN Electronic Journal, 0, , .	0.4	0
59	Evaluating Combined Forecasts for Realized Volatility Using Asymmetric Loss Functions. Econometric Research in Finance, 2018, 2, 99-111.	0.5	0
60	A Time-varying Mixture Memory Multiplicative Error Model. International Journal of Business and Applied Social Science, 2019, 10, .	0.2	0
61	Choosing Between Weekly and Monthly Volatility Drivers Within a Double Asymmetric GARCH-MIDAS Model. Springer Proceedings in Mathematics and Statistics, 2020, , 25-34.	0.1	0
62	On the Use of Mixed Sampling in Modelling Realized Volatility: The MEM-MIDAS. , 2021, , 7-13.		0
63	Unconventional policies effects on stock market volatility: The MAP approach. Journal of the Royal Statistical Society Series C: Applied Statistics, 0, , .	0.5	0