Giampiero M Gallo

List of Publications by Year
in descending order

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	Multiplicative Error Models: 20 years on. Econometrics and Statistics, 2022, , .	0.4	2
2	Realized volatility forecasting: Robustness to measurement errors. International Journal of Forecasting, 2021, 37, 44-57.	3.9	18
3	Choosing the frequency of volatility components within the Double Asymmetric GARCHâ€"MIDASâ€"X model. Econometrics and Statistics, 2021, 20, 12-28.	0.4	10
4	On classifying the effects of policy announcements on volatility. International Journal of Approximate Reasoning, 2021, 134, 23-33.	1.9	2
5	A dynamic conditional approach to forecasting portfolio weights. International Journal of Forecasting, 2021, 37, 1111-1126.	3.9	3
6	On the Use of Mixed Sampling inÂModelling Realized Volatility: TheÂMEMâ€"MIDAS. , 2021, , 7-13.		0
7	Adaptive Lasso for vector Multiplicative Error Models. Quantitative Finance, 2020, 20, 255-274.	0.9	4
8	Realized Variance Modeling: Decoupling Forecasting from Estimation*. Journal of Financial Econometrics, 2020, 18, 532-555.	0.8	4
9	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
10	On the asymmetric impact of macroâ€"variables on volatility. Economic Modelling, 2019, 76, 135-152.	1.8	38
11	Modeling Euro STOXX 50 volatility with common and market-specific components. Econometrics and Statistics, 2019, 11, 22-42.	0.4	7
12	A Time-varying Mixture Memory Multiplicative Error Model. International Journal of Business and Applied Social Science, 2019, 10, .	0.2	0
13	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
14	Adaptive Lasso for Vector Multiplicative Error Models. SSRN Electronic Journal, 2018, , .	0.4	1
15	Using overbooking to manage no-shows in an Italian healthcare center. BMC Health Services Research, 2018, 18, 185.	0.9	20
16	Evaluating Combined Forecasts for Realized Volatility Using Asymmetric Loss Functions. Econometric Research in Finance, 2018, 2, 99-111.	0.5	0
17	Copulaâ€"Based vMEM Specifications versus Alternatives: The Case of Trading Activity. Econometrics, 2017, 5, 16.	0.5	13
18	Forecasting realized volatility with changing average levels. International Journal of Forecasting, 2015, 31, 620-634.	3.9	49

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19	Disentangling systematic and idiosyncratic dynamics in panels of volatility measures. Journal of Econometrics, 2014, 182, 364-384.	3.5	35
20	SEMIPARAMETRIC VECTOR MEM. Journal of Applied Econometrics, 2013, 28, 1067-1086.	1.3	37
21	Volatility Swings in the US Financial Markets. Contributions To Statistics, 2013, , 137-148.	0.2	1
22	Volatility Spillovers in East Asian Financial Markets: A Mem-Based Approach. Review of Economics and Statistics, 2012, 94, 222-223.	2.3	93
23	The sixth special issue on computational econometrics. Computational Statistics and Data Analysis, 2012, 56, 3307-3308.	0.7	0
24	Disentangling Systematic and Idiosyncratic Risk for Large Panels of Assets. SSRN Electronic Journal, 2011, , .	0.4	10
25	Multiplicative Error Models. SSRN Electronic Journal, 2011, , .	0.4	5
26	Shrinkage estimation of semiparametric multiplicative error models. International Journal of Forecasting, 2011, 27, 365-378.	3.9	14
27	Intra-daily Volume Modeling and Prediction for Algorithmic Trading. Journal of Financial Econometrics, 2011, 9, 489-518.	0.8	63
28	Automated variable selection in vector multiplicative error models. Computational Statistics and Data Analysis, 2010, 54, 2470-2486.	0.7	18
29	Intra-Daily Volume Modeling and Prediction for Algorithmic Trading. SSRN Electronic Journal, 2010, , .	0.4	11
30	Comparison of Volatility Measures: a Risk Management Perspective. Journal of Financial Econometrics, 2010, 8, 29-56.	0.8	129
31	Exchange market pressure: some caveats in empirical applications. Applied Economics, 2010, 42, 2435-2448.	1.2	16
32	Comparison of Volatility Measures: A Risk Management Perspective. SSRN Electronic Journal, 2009, , .	0.4	18
33	Market interdependence and financial volatility transmission in East Asia. International Journal of Finance and Economics, 2009, 14, 24-44.	1.9	13
34	Volatility spillovers, interdependence and comovements: A Markov Switching approach. Computational Statistics and Data Analysis, 2008, 52, 3011-3026.	0.7	95
35	Time-Varying Mixing Weights in Mixture Autoregressive Conditional Duration Models. Econometric Reviews, 2008, 28, 102-120.	0.5	14
36	On Variable Selection for Volatility Forecasting: The Role of Focused Selection Criteria. Journal of Financial Econometrics, 2008, 6, 513-539.	0.8	17

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37	A MEM-Based Analysis of Volatility Spillovers in East Asian Financial Markets. SSRN Electronic Journal, 2008, , .	0.4	6
38	Volatility transmission across markets: a Multichain Markov Switching model. Applied Financial Economics, 2007, 17, 659-670.	0.5	37
39	Volatility estimation via hidden Markov models. Journal of Empirical Finance, 2006, 13, 203-230.	0.9	31
40	Frontiers in Time Series Analysis: Introduction. Oxford Bulletin of Economics and Statistics, 2006, 68, 679-682.	0.9	0
41	Financial econometric analysis at ultra-high frequency: Data handling concerns. Computational Statistics and Data Analysis, 2006, 51, 2232-2245.	0.7	231
42	A multiple indicators model for volatility using intra-daily data. Journal of Econometrics, 2006, 131, 3-27.	3.5	398
43	A COMPARISON OF COMPLEMENTARY AUTOMATIC MODELING METHODS: RETINA AND PcGets. Econometric Theory, 2005, 21, .	0.6	18
44	Mixture Processes for Financial Intradaily Durations. Studies in Nonlinear Dynamics and Econometrics, 2004, 8, .	0.2	21
45	A Flexible Tool for Model Building: the Relevant Transformation of the Inputs Network Approach (RETINA)*. Oxford Bulletin of Economics and Statistics, 2003, 65, 821-838.	0.9	46
46	A NONPARAMETRIC BAYESIAN APPROACH TO DETECT THE NUMBER OF REGIMES IN MARKOV SWITCHING MODELS. Econometric Reviews, 2002, 21, 477-496.	0.5	34
47	Modelling the Impact of Overnight Surprises on Intra-daily Volatility. Australian Economic Papers, 2001, 40, 567-580.	1.2	28
48	The effects of trading activity on market volatility. European Journal of Finance, 2000, 6, 163-175.	1.7	80
49	Ex post andex ante analysis of provisional data. Journal of Forecasting, 1999, 18, 421-433.	1.6	10
50	Time-varying/sign-switching risk perception on foreign exchange markets. International Journal of Finance and Economics, 1998, 3, 241-259.	1.9	0
51	Early News is Good News: The Effects of Market Opening on Market Volatility. Studies in Nonlinear Dynamics and Econometrics, 1998, 2, .	0.2	4
52	Economics in Theory and Practice: An Eclectic Approach. Southern Economic Journal, 1991, 58, 287.	1.3	0
53	How to Strip a Model to Its Essential Elements. Computer Science in Economics and Management, 1990, 3, 199-214.	0.5	5
54	Solving large sparse systems of equations in econometric models. Journal of Forecasting, 1987, 6, 167-180.	1.6	32

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55	A Model for Multivariate Non-Negative Valued Processes in Financial Econometrics. SSRN Electronic Journal, 0, , .	0.4	14
56	Go with the Flow: A GAS Model For Predicting Intra-Daily Volume Shares. SSRN Electronic Journal, 0, , .	0.4	3
57	Semiparametric Vector MEM. SSRN Electronic Journal, 0, , .	0.4	6
58	Shrinkage Estimation of Semiparametric Multiplicative Error Models. SSRN Electronic Journal, 0, , .	0.4	1
59	Forecasting Realized Volatility with Changes of Regimes. SSRN Electronic Journal, 0, , .	0.4	2
60	On Heteroskedasticity and Regimes in Volatility Forecasting. SSRN Electronic Journal, 0, , .	0.4	6
61	On the Interaction between Ultra-High Frequency Measures of Volatility. SSRN Electronic Journal, 0, , .	0.4	0
62	Copula-Based Specification of Vector MEMs. SSRN Electronic Journal, 0, , .	0.4	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