Christian T Brownlees

List of Publications by Year
in descending order

41 papers	2,332 citations	623188 14 h-index	433756 31 g-index
43 all docs	43 docs citations	43 times ranked	1120 citing authors

#	Article	IF	Citations
1	SRISK: A Conditional Capital Shortfall Measure of Systemic Risk. Review of Financial Studies, 2017, 30, 48-79.	3.7	833
2	Volatility, Correlation and Tails for Systemic Risk Measurement. SSRN Electronic Journal, 0, , .	0.4	359
3	Financial econometric analysis at ultra-high frequency: Data handling concerns. Computational Statistics and Data Analysis, 2006, 51, 2232-2245.	0.7	231
4	Comparison of Volatility Measures: a Risk Management Perspective. Journal of Financial Econometrics, 2010, 8, 29-56.	0.8	129
5	NETS: Network estimation for time series. Journal of Applied Econometrics, 2019, 34, 347-364.	1.3	95
6	Impulse Response Estimation by Smooth Local Projections. Review of Economics and Statistics, 2019, 101, 522-530.	2.3	92
7	A practical guide to volatility forecasting through calm and storm. Journal of Risk, 2011, 14, 3-22.	0.1	81
8	Intra-daily Volume Modeling and Prediction for Algorithmic Trading. Journal of Financial Econometrics, 2011, 9, 489-518.	0.8	63
9	NETS: Network Estimation for Time Series. SSRN Electronic Journal, 2013, , .	0.4	48
10	Empirical risk minimization for heavy-tailed losses. Annals of Statistics, 2015, 43, .	1.4	43
11	Disentangling systematic and idiosyncratic dynamics in panels of volatility measures. Journal of Econometrics, 2014, 182, 364-384.	3.5	35
12	Backtesting global Growth-at-Risk. Journal of Monetary Economics, 2021, 118, 312-330.	1.8	33
13	Credit risk interconnectedness: What does the market really know?. Journal of Financial Stability, 2017, 29, 1-12.	2.6	27
14	Realized networks. Journal of Applied Econometrics, 2018, 33, 986-1006.	1.3	21
15	Back to the future: Backtesting systemic risk measures during historical bank runs and the great depression. Journal of Banking and Finance, 2020, 113, 105736.	1.4	19
16	Comparison of Volatility Measures: A Risk Management Perspective. SSRN Electronic Journal, 2009, , .	0.4	18
17	Bank credit risk networks: Evidence from the Eurozone. Journal of Monetary Economics, 2021, 117, 585-599.	1.8	18
18	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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19	Shrinkage estimation of semiparametric multiplicative error models. International Journal of Forecasting, 2011, 27, 365-378.	3.9	14
20	Intra-Daily Volume Modeling and Prediction for Algorithmic Trading. SSRN Electronic Journal, 2010, , .	0.4	11
21	Disentangling Systematic and Idiosyncratic Risk for Large Panels of Assets. SSRN Electronic Journal, 2011, , .	0.4	10
22	On the Relation Between Firm Characteristics and Volatility Dynamics with an Application to the 2007-2009 Financial Crisis. SSRN Electronic Journal, 2011, , .	0.4	9
23	Detecting granular time series in large panels. Journal of Econometrics, 2021, 220, 544-561.	3.5	8
24	On the estimation of integrated volatility in the presence of jumps and microstructure noise. Econometric Reviews, 2020, 39, 991-1013.	0.5	7
25	MEASURING SYSTEMIC RISK. World Scientific Series in Finance, 2013, , 65-98.	0.1	6
26	Community Detection in Partial Correlation Network Models. Journal of Business and Economic Statistics, 2022, 40, 216-226.	1.8	6
27	Multiplicative Error Models. SSRN Electronic Journal, 2011, , .	0.4	5
28	EVALUATING THE ACCURACY OF TAIL RISK FORECASTS FOR SYSTEMIC RISK MEASUREMENT. Annals of Financial Economics, 2018, 13, 1850009.	1.2	5
29	Power-law partial correlation network models. Electronic Journal of Statistics, 2018, 12, .	0.4	5
30	Back to the Future: Backtesting Systemic Risk Measures During Historical Bank Runs and the Great Depression. SSRN Electronic Journal, 0, , .	0.4	5
31	Hierarchical GARCH. Journal of Empirical Finance, 2019, 51, 17-27.	0.9	4
32	Detecting groups in large vector autoregressions. Journal of Econometrics, 2021, 225, 2-26.	3.5	4
33	Backtesting Global Growth-at-Risk. SSRN Electronic Journal, 0, , .	0.4	4
34	Community Detection in Partial Correlation Network Models. SSRN Electronic Journal, 0, , .	0.4	3
35	Detecting Granular Time Series in Large Panels. SSRN Electronic Journal, 2017, , .	0.4	2
36	A Bayesian approach for capturing daily heterogeneity in intra-daily durations time series. Studies in Nonlinear Dynamics and Econometrics, 2013, 17, .	0.2	1

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37	A Truncated Two-Scales Realized Volatility Estimator. SSRN Electronic Journal, 2016, , .	0.4	0
38	Measuring Systemic Risk. , 2017, , 219-252.		0
39	Performance of Empirical Risk Minimization for Linear Regression with Dependent Data. SSRN Electronic Journal, 0, , .	0.4	0
40	Financial Risk Management Via Multi Model Inference GRID Applications. , 2007, , .		0
41	Projected Dynamic Conditional Correlations. SSRN Electronic Journal, 0, , .	0.4	0