

Christian T Brownlees

List of Publications by Year in descending order

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41
papers

2,332
citations

623188

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433756

31
g-index

43
all docs

43
docs citations

43
times ranked

1120
citing authors

#	ARTICLE	IF	CITATIONS
1	Community Detection in Partial Correlation Network Models. Journal of Business and Economic Statistics, 2022, 40, 216-226.	1.8	6
2	Bank credit risk networks: Evidence from the Eurozone. Journal of Monetary Economics, 2021, 117, 585-599.	1.8	18
3	Backtesting global Growth-at-Risk. Journal of Monetary Economics, 2021, 118, 312-330.	1.8	33
4	Detecting granular time series in large panels. Journal of Econometrics, 2021, 220, 544-561.	3.5	8
5	Detecting groups in large vector autoregressions. Journal of Econometrics, 2021, 225, 2-26.	3.5	4
6	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
7	On the estimation of integrated volatility in the presence of jumps and microstructure noise. Econometric Reviews, 2020, 39, 991-1013.	0.5	7
8	Hierarchical GARCH. Journal of Empirical Finance, 2019, 51, 17-27.	0.9	4
9	NETS: Network estimation for time series. Journal of Applied Econometrics, 2019, 34, 347-364.	1.3	95
10	Impulse Response Estimation by Smooth Local Projections. Review of Economics and Statistics, 2019, 101, 522-530.	2.3	92
11	EVALUATING THE ACCURACY OF TAIL RISK FORECASTS FOR SYSTEMIC RISK MEASUREMENT. Annals of Financial Economics, 2018, 13, 1850009.	1.2	5
12	Realized networks. Journal of Applied Econometrics, 2018, 33, 986-1006.	1.3	21
13	Power-law partial correlation network models. Electronic Journal of Statistics, 2018, 12, .	0.4	5
14	Credit risk interconnectedness: What does the market really know?. Journal of Financial Stability, 2017, 29, 1-12.	2.6	27
15	Measuring Systemic Risk. , 2017, , 219-252.		0
16	SRISK: A Conditional Capital Shortfall Measure of Systemic Risk. Review of Financial Studies, 2017, 30, 48-79.	3.7	833
17	Detecting Granular Time Series in Large Panels. SSRN Electronic Journal, 2017, , .	0.4	2
18	A Truncated Two-Scales Realized Volatility Estimator. SSRN Electronic Journal, 2016, , .	0.4	0

#	ARTICLE	IF	CITATIONS
19	Empirical risk minimization for heavy-tailed losses. <i>Annals of Statistics</i> , 2015, 43, .	1.4	43
20	Disentangling systematic and idiosyncratic dynamics in panels of volatility measures. <i>Journal of Econometrics</i> , 2014, 182, 364-384.	3.5	35
21	MEASURING SYSTEMIC RISK. <i>World Scientific Series in Finance</i> , 2013, , 65-98.	0.1	6
22	A Bayesian approach for capturing daily heterogeneity in intra-daily durations time series. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2013, 17, .	0.2	1
23	NETS: Network Estimation for Time Series. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	48
24	Disentangling Systematic and Idiosyncratic Risk for Large Panels of Assets. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	10
25	On the Relation Between Firm Characteristics and Volatility Dynamics with an Application to the 2007-2009 Financial Crisis. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	9
26	Multiplicative Error Models. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	5
27	Shrinkage estimation of semiparametric multiplicative error models. <i>International Journal of Forecasting</i> , 2011, 27, 365-378.	3.9	14
28	Intra-daily Volume Modeling and Prediction for Algorithmic Trading. <i>Journal of Financial Econometrics</i> , 2011, 9, 489-518.	0.8	63
29	A practical guide to volatility forecasting through calm and storm. <i>Journal of Risk</i> , 2011, 14, 3-22.	0.1	81
30	Intra-Daily Volume Modeling and Prediction for Algorithmic Trading. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	11
31	Comparison of Volatility Measures: a Risk Management Perspective. <i>Journal of Financial Econometrics</i> , 2010, 8, 29-56.	0.8	129
32	Comparison of Volatility Measures: A Risk Management Perspective. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	18
33	On Variable Selection for Volatility Forecasting: The Role of Focused Selection Criteria. <i>Journal of Financial Econometrics</i> , 2008, 6, 513-539.	0.8	17
34	Financial Risk Management Via Multi Model Inference GRID Applications. , 2007, , .		0
35	Financial econometric analysis at ultra-high frequency: Data handling concerns. <i>Computational Statistics and Data Analysis</i> , 2006, 51, 2232-2245.	0.7	231
36	Volatility, Correlation and Tails for Systemic Risk Measurement. <i>SSRN Electronic Journal</i> , 0, , .	0.4	359

#	ARTICLE	IF	CITATIONS
37	Performance of Empirical Risk Minimization for Linear Regression with Dependent Data. SSRN Electronic Journal, 0, , .	0.4	0
38	Back to the Future: Backtesting Systemic Risk Measures During Historical Bank Runs and the Great Depression. SSRN Electronic Journal, 0, , .	0.4	5
39	Community Detection in Partial Correlation Network Models. SSRN Electronic Journal, 0, , .	0.4	3
40	Backtesting Global Growth-at-Risk. SSRN Electronic Journal, 0, , .	0.4	4
41	Projected Dynamic Conditional Correlations. SSRN Electronic Journal, 0, , .	0.4	0