

Luca Merlo

List of Publications by Year in descending order

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5
papers

28
citations

2682572

2
h-index

2272923

4
g-index

5
all docs

5
docs citations

5
times ranked

12
citing authors

#	ARTICLE	IF	CITATIONS
1	Forecasting VaR and ES using a joint quantile regression and its implications in portfolio allocation. Journal of Banking and Finance, 2021, 133, 106248.	2.9	14
2	COVID-19 After Lung Resection in Northern Italy. Seminars in Thoracic and Cardiovascular Surgery, 2021, , .	0.6	5
3	Two-part quantile regression models for semi-continuous longitudinal data: A finite mixture approach. Statistical Modelling, 2022, 22, 485-508.	1.1	4
4	Marginal M-quantile regression for multivariate dependent data. Computational Statistics and Data Analysis, 2022, 173, 107500.	1.2	3
5	Quantile mixed hidden Markov models for multivariate longitudinal data: An application to children's Strengths and Difficulties Questionnaire scores. Journal of the Royal Statistical Society Series C: Applied Statistics, 0, , .	1.0	2