

Alberto Maria Sorrentino

List of Publications by Year in descending order

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Version: 2024-02-01

4
papers

35
citations

2258059

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2272923

4
g-index

4
all docs

4
docs citations

4
times ranked

28
citing authors

#	ARTICLE	IF	CITATIONS
1	Systemic Risk in the Italian Banking Industry. <i>Economic Notes</i> , 2014, 43, 21-38.	0.4	16
2	Credit risk in banks' exposures to non-financial firms. <i>European Financial Management</i> , 2018, 24, 775-791.	2.9	11
3	Measuring CoVaR: An Empirical Comparison. <i>Computational Economics</i> , 2020, 55, 511-528.	2.6	7
4	Exploring the Systemic Risk of Domestic Banks with $\hat{\rho}$ CoVaR and Elastic-Net. <i>Journal of Financial Services Research</i> , 2022, 62, 127-141.	1.5	1