

Alberto Maria Sorrentino

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/9751601/publications.pdf>

Version: 2024-02-01

4
papers

35
citations

2258059

3
h-index

2272923

4
g-index

4
all docs

4
docs citations

4
times ranked

28
citing authors

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