

The multiplex structure of interbank networks

Quantitative Finance

15, 673-691

DOI: [10.1080/14697688.2014.968356](https://doi.org/10.1080/14697688.2014.968356)

Citation Report

#	ARTICLE	IF	CITATIONS
1	Cascades in multiplex financial networks with debts of different seniority. <i>Physical Review E</i> , 2015, 91, 062813.	0.8	46
2	Growing multiplex networks with arbitrary number of layers. <i>Physical Review E</i> , 2015, 92, 062812.	0.8	4
3	Multiplex Interbank Networks and Systemic Importance: An Application to European Data. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	9
4	Bank Networks: Contagion, Systemic Risk and Prudential Policy. <i>SSRN Electronic Journal</i> , 0, , .	0.4	9
5	Too Interconnected to Fail: A Survey of the Interbank Networks Literature. <i>SSRN Electronic Journal</i> , 0, , .	0.4	15
6	Assessing Systemic Risk Due to Fire Sales Spillover Through Maximum Entropy Network Reconstruction. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
7	Dynamical macroprudential stress testing using network theory. <i>Journal of Banking and Finance</i> , 2015, 59, 164-181.	1.4	67
8	Network science: a useful tool in economics and finance. <i>Mind and Society</i> , 2015, 14, 155-167.	0.9	46
9	Multichannel Contagion vs Stabilisation in Multiple Interconnected Financial Markets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
10	Interbank Contagion: An Agent-Based Model Approach to Endogenously Formed Networks. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	3
11	Eurozone Network Connectedness During Calm and Crisis: Evidence from the MTS Platform for Interdealer Trading of European Sovereign Debt. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	3
12	Interbank Contagion with Suboptimal Bilateral Exposures: An ABM Approach to Endogenously Form Networks. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	1
13	Financial Contagion with Collateralized Transactions: A Multiplex Network Approach. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
14	A Functional Perspective to Financial Networks. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
15	Can Bank-Specific Variables Predict Contagion Effects?. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	1
16	The effect of spatiality on multiplex networks. <i>Europhysics Letters</i> , 2016, 115, 36002.	0.7	39
17	Interbank loans, collateral and modern monetary policy. <i>Journal of Economic Dynamics and Control</i> , 2016, 73, 388-416.	0.9	8
18	The physics of spreading processes in multilayer networks. <i>Nature Physics</i> , 2016, 12, 901-906.	6.5	430

#	ARTICLE	IF	CITATIONS
19	Disentangling bipartite and core-periphery structure in financial networks. <i>Chaos, Solitons and Fractals</i> , 2016, 88, 244-253.	2.5	48
20	Interconnected Networks. <i>Understanding Complex Systems</i> , 2016, , .	0.3	15
21	Recent advances on failure and recovery in networks of networks. <i>Chaos, Solitons and Fractals</i> , 2016, 90, 28-36.	2.5	84
22	Default contagion risks in Russian interbank market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2016, 451, 36-48.	1.2	8
23	Network centrality and funding rates in the e-MID interbank market. <i>Journal of Financial Stability</i> , 2017, 33, 346-365.	2.6	28
25	Methods for Reconstructing Interbank Networks from Limited Information: A Comparison. <i>New Economic Windows</i> , 2017, , 201-215.	1.0	7
26	Bank networks: Contagion, systemic risk and prudential policy. <i>Journal of Economic Behavior and Organization</i> , 2017, 142, 164-188.	1.0	61
27	Systemic risk and dynamics of contagion: a duplex inter-bank network. <i>Quantitative Finance</i> , 2017, 17, 1435-1445.	0.9	20
28	Multichannel contagion and systemic stabilisation strategies in interconnected financial markets. <i>Quantitative Finance</i> , 2017, 17, 1885-1904.	0.9	0
29	A Networked Economy: A Survey on the Effect of Interaction in Credit Markets. , 2017, , 229-252.		5
30	Can bank-specific variables predict contagion effects?. <i>Quantitative Finance</i> , 2017, 17, 1805-1832.	0.9	18
31	Network Models of Financial Systemic Risk: A Review. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
32	Multiplex Networks of the Guarantee Market: Evidence from China. <i>Complexity</i> , 2017, 2017, 1-7.	0.9	13
33	Interest Rate Swap Market Complexity and Its Volatility Implication. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
34	Multiplex Financial Networks: Revealing the Level of Interconnectedness in the Banking System. <i>Studies in Computational Intelligence</i> , 2018, , 1135-1148.	0.7	10
35	Network models of financial systemic risk: a review. <i>Journal of Computational Social Science</i> , 2018, 1, 81-114.	1.4	95
36	Financial networks and stress testing: Challenges and new research avenues for systemic risk analysis and financial stability implications. <i>Journal of Financial Stability</i> , 2018, 35, 6-16.	2.6	76
37	A survey of network-based analysis and systemic risk measurement. <i>Journal of Economic Interaction and Coordination</i> , 2018, 13, 241-281.	0.4	39

#	ARTICLE	IF	CITATIONS
38	How did the Greek credit event impact the credit default swap market?. Journal of Financial Stability, 2018, 35, 136-158.	2.6	7
39	Multiplex interbank networks and systemic importance: An application to European data. Journal of Financial Stability, 2018, 35, 17-37.	2.6	88
40	The organization of the interbank network and how ECB unconventional measures affected the e-MID overnight market. Computational Management Science, 2018, 15, 33-53.	0.8	23
41	Network science of biological systems at different scales: A review. Physics of Life Reviews, 2018, 24, 118-135.	1.5	305
42	A functional perspective on financial networks. Journal of Economic Interaction and Coordination, 2018, 13, 51-79.	0.4	2
43	Interest Rate Swap Market Complexity and Its Risk Management Implications. Complexity, 2018, 2018, 1-20.	0.9	1
44	Simulating Financial Contagion Dynamics in Random Interbank Networks. SSRN Electronic Journal, 0, , .	0.4	0
45	Corporate Payments Networks and Credit Risk Rating. SSRN Electronic Journal, 0, , .	0.4	7
46	Assessing systemic risk due to fire sales spillover through maximum entropy network reconstruction. Journal of Economic Dynamics and Control, 2018, 94, 117-141.	0.9	32
47	Multilayer Aggregation with Statistical Validation: Application to Investor Networks. Scientific Reports, 2018, 8, 8198.	1.6	33
48	Interdependent networks in Economics and Finance – A Physics approach. Physica A: Statistical Mechanics and Its Applications, 2018, 512, 612-619.	1.2	8
49	Empirical Analyses of Networks in Finance. Handbook of Computational Economics, 2018, , 637-685.	1.6	18
50	A Visual Analytics Framework for Spatiotemporal Trade Network Analysis. IEEE Transactions on Visualization and Computer Graphics, 2019, 25, 331-341.	2.9	17
51	The multilayer structure of corporate networks. New Journal of Physics, 2019, 21, 025002.	1.2	17
52	Eradicating abrupt collapse on single network with dependency groups. Chaos, 2019, 29, 083111.	1.0	13
53	Bank multiplex networks and systemic risk. Physica A: Statistical Mechanics and Its Applications, 2019, 533, 122039.	1.2	6
54	Multilayer overlaps and correlations in the bank-firm credit network of Spain. Quantitative Finance, 2019, 19, 1953-1974.	0.9	12
55	Do banking groups shape the network structure? Evidence from Turkish interbank market. International Review of Financial Analysis, 2019, 66, 101387.	3.1	7

#	ARTICLE	IF	CITATIONS
56	Estimation and model-based combination of causality networks among large US banks and insurance companies. <i>Journal of Empirical Finance</i> , 2019, 54, 1-21.	0.9	22
57	Loan maturity aggregation in interbank lending networks obscures mesoscale structure and economic functions. <i>Scientific Reports</i> , 2019, 9, 12512.	1.6	1
58	FINANCIAL CONTAGION IN LARGE, INHOMOGENEOUS STOCHASTIC INTERBANK NETWORKS. <i>International Journal of Modeling, Simulation, and Scientific Computing</i> , 2019, 22, 1950002.	0.9	2
59	The interconnected wealth of nations: Shock propagation on global trade-investment multiplex networks. <i>Scientific Reports</i> , 2019, 9, 13079.	1.6	14
60	Network analysis of the worldwide footballer transfer market. <i>Europhysics Letters</i> , 2019, 125, 18005.	0.7	6
61	Corporate payments networks and credit risk rating. <i>EPJ Data Science</i> , 2019, 8, .	1.5	16
62	The topology of indirect correlation networks formed by common assets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 528, 121496.	1.2	6
63	Reconstructing the topology of financial networks from degree distributions and reciprocity. <i>Journal of Multivariate Analysis</i> , 2019, 172, 210-222.	0.5	6
64	Assessing diversity in multiplex networks. <i>Scientific Reports</i> , 2019, 9, 4511.	1.6	26
65	Multilayer Models of Random Sequences: Representability and Inference via Nonlinear Population Monte Carlo. , 2019, , .		0
66	Multiplex network analysis of the UK over-the-counter derivatives market. <i>International Journal of Finance and Economics</i> , 2019, 24, 1520-1544.	1.9	18
67	Simulating financial contagion dynamics in random interbank networks. <i>Journal of Economic Behavior and Organization</i> , 2019, 158, 500-525.	1.0	28
68	Multilayer Networks in a Nutshell. <i>Annual Review of Condensed Matter Physics</i> , 2019, 10, 45-62.	5.2	133
69	Leveraging Network Theory and Stress Tests to Assess Interdependencies in Critical Infrastructures. <i>Advanced Sciences and Technologies for Security Applications</i> , 2019, , 135-155.	0.4	7
70	Interbank contagion: An agent-based model approach to endogenously formed networks. <i>Journal of Banking and Finance</i> , 2020, 112, 105191.	1.4	36
71	Constructing a multilayer network for stock market. <i>Soft Computing</i> , 2020, 24, 6345-6361.	2.1	12
72	Risk contagion caused by interactions between credit and guarantee networks. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 539, 122867.	1.2	8
73	Systemic risk in bank-firm multiplex networks. <i>Finance Research Letters</i> , 2020, 33, 101232.	3.4	12

#	ARTICLE	IF	CITATIONS
74	Interbank borrowing and lending between financially constrained banks. <i>Economic Theory</i> , 2020, 70, 347-385.	0.5	4
75	The Real Effects of Endogenous Defaults on the Interbank Market. <i>Italian Economic Journal</i> , 2020, 6, 411-439.	0.9	0
76	Robustness and lethality in multilayer biological molecular networks. <i>Nature Communications</i> , 2020, 11, 6043.	5.8	61
77	Double-Layer Network Model of Bank-Enterprise Counterparty Credit Risk Contagion. <i>Complexity</i> , 2020, 2020, 1-25.	0.9	8
78	Multilayer Network Risk Factor Pricing Model. <i>Complexity</i> , 2020, 2020, 1-6.	0.9	1
79	The multiplex nature of global financial contagions. <i>Applied Network Science</i> , 2020, 5, .	0.8	3
80	Systemic Risk Contagion in Reconstructed Financial Credit Network within Banking and Firm Sectors on DebtRank Based Model. <i>Discrete Dynamics in Nature and Society</i> , 2020, 2020, 1-14.	0.5	2
81	Network formation with multigraphs and strategic complementarities. <i>Journal of Economic Theory</i> , 2020, 188, 105033.	0.5	9
82	Understanding interurban networks from a multiplexity perspective. <i>Cities</i> , 2020, 99, 102625.	2.7	21
83	Business fluctuations in a behavioral switching model: Gridlock effects and credit crunch phenomena in financial networks. <i>Journal of Economic Dynamics and Control</i> , 2020, 114, 103863.	0.9	10
84	Quantifying the importance of different contagion channels as sources of systemic risk. <i>Journal of Economic Interaction and Coordination</i> , 2021, 16, 103-131.	0.4	7
85	Systemic risk-efficient asset allocations: Minimization of systemic risk as a network optimization problem. <i>Journal of Financial Stability</i> , 2021, 52, 100809.	2.6	25
86	Common asset holdings and systemic vulnerability across multiple types of financial institution. <i>Journal of Financial Stability</i> , 2021, 52, 100810.	2.6	19
87	CoMap: Mapping Contagion in the Euro Area Banking Sector. <i>Journal of Financial Stability</i> , 2021, 53, 100814.	2.6	15
88	Citation likelihood analysis of the interbank financial networks literature: A machine learning and bibliometric approach. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2021, 562, 125363.	1.2	8
89	Multilayer information spillover networks: measuring interconnectedness of financial institutions. <i>Quantitative Finance</i> , 2021, 21, 1163-1185.	0.9	42
90	Modeling Economic Activities and Random Catastrophic Failures of Financial Networks via Gibbs Random Fields. <i>Computational Economics</i> , 2021, 58, 203-232.	1.5	3
91	Econophysics of cryptocurrency crashes: an overview. <i>SHS Web of Conferences</i> , 2021, 107, 03001.	0.1	4

#	ARTICLE	IF	CITATIONS
92	Network Analysis for Economics and Finance: An Application to Firm Ownership. , 2021, , 331-355.		2
93	A block-structured model for banking networks across multiple countries. Journal of Network Theory in Finance, 2021, , .	0.7	0
94	Comparing phonological and orthographic networks: A multiplex analysis. PLoS ONE, 2021, 16, e0245263.	1.1	1
95	A bank liquidity multilayer network based on media emotion. European Physical Journal B, 2021, 94, 1.	0.6	5
96	Multiplex cross-shareholding relations in the global oil & gas industry chain based on multilayer network modeling. Energy Economics, 2021, 95, 105130.	5.6	7
97	Multilayer information spillover networks analysis of China's financial institutions based on variance decompositions. International Review of Economics and Finance, 2021, 73, 325-347.	2.2	65
98	Implicit government guarantees and the externality of portfolio diversification: A complex network approach. Physica A: Statistical Mechanics and Its Applications, 2021, 572, 125908.	1.2	1
99	Visual Analysis of Multilayer Networks. Synthesis Lectures on Visualization, 2021, 8, 1-150.	0.1	0
100	The physics of financial networks. Nature Reviews Physics, 2021, 3, 490-507.	11.9	89
101	Interbank relationship lending: A network perspective. Physica A: Statistical Mechanics and Its Applications, 2021, 573, 125922.	1.2	3
102	Advances in the agent-based modeling of economic and social behavior. SN Business & Economics, 2021, 1, 99.	0.6	20
103	Exchange rate shocks in multicurrency interbank markets. Journal of Financial Stability, 2021, 55, 100888.	2.6	2
104	Anatomizing the Elo transfer network of Weiqi players. European Physical Journal B, 2021, 94, 1.	0.6	1
105	Was a deterioration in "connectedness" a leading indicator of the European sovereign debt crisis?. Journal of International Financial Markets, Institutions and Money, 2021, 74, 101300.	2.1	13
106	A network characterization of the interbank exposures in Peru. Latin American Journal of Central Banking, 2021, 2, 100035.	0.7	1
107	Multilayer financial networks and systemic importance: Evidence from China. International Review of Financial Analysis, 2021, 78, 101882.	3.1	29
109	Interbank Markets and Multiplex Networks: Centrality Measures and Statistical Null Models. Understanding Complex Systems, 2016, , 179-194.	0.3	31
111	Multiple Lending, Credit Lines and Financial Contagion. SSRN Electronic Journal, 0, , .	0.4	24

#	ARTICLE	IF	CITATIONS
112	Multiplex Network Analysis of the UK OTC Derivatives Market. SSRN Electronic Journal, 0, , .	0.4	6
113	The Global Stock Network Connected and Resonance Effect Based on the Time-zone VAR Model with LASSO. SSRN Electronic Journal, 0, , .	0.4	2
115	Visibility graphs and precursors of stock crashes. Neuro-Fuzzy Modeling Techniques in Economics, 2019, , 3-29.	0.1	6
116	MACHINE LEARNING METHODS FOR SYSTEMIC RISK ANALYSIS IN FINANCIAL SECTORS. Technological and Economic Development of Economy, 2019, 25, 716-742.	2.3	202
117	The Stability of Banking System Based on Network Structure: An Overview. Journal of Mathematical Finance, 2018, 08, 517-526.	0.2	4
118	The Multilayer Architecture of the Global Input-Output Network and its Properties. SSRN Electronic Journal, 0, , .	0.4	0
119	Estimation and Model-Based Combination of Causality Networks. SSRN Electronic Journal, 0, , .	0.4	0
120	Spreading of Failures in Interdependent Networks. , 2018, , 397-410.		2
121	Systemic Risk Analysis and SIFIs Detection: A Proposal for a Complete Methodology. SSRN Electronic Journal, 0, , .	0.4	1
122	Systematic Risk Contagion Mechanism and Modeling Based on Multi-Layer Financial Network between Banks and Firms. Finance, 2019, 09, 350-364.	0.0	0
123	A Complex Network Model for Credit and Debt Relationships Analysis of Bank-Firm System. , 2020, , .		0
124	Dynamics of regional multilinks in research innovation temporal networks. Europhysics Letters, 2020, 130, 28001.	0.7	2
125	The Dynamics of Interbank Networks. Springer Optimization and Its Applications, 2020, , 369-395.	0.6	1
127	Realized Exponential Random Graphs, with an Application to the Interbank Network. SSRN Electronic Journal, 0, , .	0.4	0
128	Partial cross-quantilogram networks: Measuring quantile connectedness of financial institutions. North American Journal of Economics and Finance, 2022, 60, 101645.	1.8	12
129	The multiplex network structure of global cobalt industry chain. Resources Policy, 2022, 76, 102555.	4.2	17
130	Temporal changes in global stock markets during COVID-19: an analysis of dynamic networks. China Finance Review International, 2023, 13, 23-45.	4.1	16
131	An Equilibrium Concept for Multi-Network Formation Games. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
132	Information transmission among multiple investors: a micro-perspective revealed by motifs. <i>Nonlinear Dynamics</i> , 2022, 108, 2833-2850.	2.7	0
133	NETWORK RESILIENCE IN THE FINANCIAL SECTORS: ADVANCES, KEY ELEMENTS, APPLICATIONS, AND CHALLENGES FOR FINANCIAL STABILITY REGULATION. <i>Technological and Economic Development of Economy</i> , 2022, 28, 531-558.	2.3	11
134	Digital currencies in financial networks. <i>Journal of Financial Stability</i> , 2022, 60, 101000.	2.6	9
135	Systemic risk in financial institutions: A multiplex network approach. <i>Pacific-Basin Finance Journal</i> , 2022, 73, 101752.	2.0	9
136	Complex Risk Contagions Among Large International Energy Firms: A Multi-Layer Network Analysis. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
138	Visual Analysis of Multilayer Networks. <i>Synthesis Lectures on Visualization</i> , 2021, , .	0.1	2
139	Asymmetric Rate of Returns and Wealth Distribution Influenced by the Introduction of Technical Analysis into a Behavioral Agent-Based Model. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
140	Fractal characteristics analysis and fluctuation trend prediction of commercial bank funding liquidity. <i>Applied Economics</i> , 0, , 1-13.	1.2	0
141	Score Driven Generalized Fitness Model for Sparse and Weighted Temporal Networks. <i>Information Sciences</i> , 2022, , .	4.0	0
142	Modelling international sovereign risk information spillovers: A multilayer network approach. <i>North American Journal of Economics and Finance</i> , 2022, 63, 101794.	1.8	9
143	Complex risk contagions among large international energy firms: A multi-layer network analysis. <i>Energy Economics</i> , 2022, 114, 106271.	5.6	13
144	The impacts of interest rates on banks' loan portfolio risk-taking. <i>Journal of Economic Dynamics and Control</i> , 2022, 144, 104521.	0.9	3
145	A multiplex analysis of phonological and orthographic networks. <i>PLoS ONE</i> , 2022, 17, e0274617.	1.1	0
146	Multilayer Financial Complex Networks and Their Applications. <i>IEEE Transactions on Circuits and Systems I: Regular Papers</i> , 2022, 69, 4103-4116.	3.5	1
147	The multilayer architecture of the global input-output network and its properties. <i>Journal of Economic Behavior and Organization</i> , 2022, 204, 304-341.	1.0	6
148	Do we need to consider multiple inter-bank linkages for systemic risk in China's banking industry? Analysis based on the multilayer network. <i>Finance Research Letters</i> , 2023, 51, 103433.	3.4	3
149	An Adaptive Contagion Mapping Methodology. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
150	Financial crisis prediction based on multilayer supervised network analysis. <i>Frontiers in Physics</i> , 0, 10, .	1.0	1

#	ARTICLE	IF	CITATIONS
151	Monitoring Sparse and Attributed Network Streams with MultiLevel and Dynamic Structures. Mathematics, 2022, 10, 4483.	1.1	1
152	A MULTILAYER VIEW OF SYSTEMIC IMPORTANCE AND AGGREGATE FLUCTUATIONS. International Economic Review, 0, , .	0.6	1
153	Macrofinancial determinants of volatility transmission in a network of European sovereign debt markets. Finance Research Letters, 2023, 53, 103635.	3.4	2
154	Identification of systemically important financial institutions in a multiplex financial network: A multi-attribute decision-based approach. Physica A: Statistical Mechanics and Its Applications, 2023, 611, 128446.	1.2	5
155	Interconnected multilayer networks: Quantifying connectedness among global stock and foreign exchange markets. International Review of Financial Analysis, 2023, 86, 102518.	3.1	23
157	Liability taxes, risk, and the cost of banking crises. Journal of Corporate Finance, 2023, 79, 102387.	2.7	1
158	A comprehensive framework for link prediction in multiplex networks. Computational Statistics, 0, , .	0.8	0
159	Uncovering the network structure of non-centrally cleared derivative markets: evidence from large regulatory data. Empirical Economics, 2023, 65, 1799-1822.	1.5	0
161	Spreading of Failures in Interdependent Networks. , 2023, , 389-403.		1
170	More is different in real-world multilayer networks. Nature Physics, 2023, 19, 1247-1262.	6.5	9