The multi-layer network nature of systemic risk and its financial crises

Journal of Financial Stability

20, 70-81

DOI: 10.1016/j.jfs.2015.08.001

Citation Report

#	Article	IF	Citations
1	An Analysis of Systemic Risk in the US and European Banking Sectors During Recent Crises. SSRN Electronic Journal, 0, , .	0.4	4
2	The Dark Side of Stress Test: Negative Effects of Information Disclosure. SSRN Electronic Journal, 0, , .	0.4	0
3	Systemic trade risk of critical resources. Science Advances, 2015, 1, e1500522.	10.3	30
4	Multichannel Contagion vs Stabilisation in Multiple Interconnected Financial Markets. SSRN Electronic Journal, 0, , .	0.4	1
5	Short-Term Liquidity Contagion in the Interbank Market. SSRN Electronic Journal, 0, , .	0.4	0
6	Systemic Risk Management in Financial Networks with Credit Default Swaps. SSRN Electronic Journal, 0, , .	0.4	6
7	Can Bank-Specific Variables Predict Contagion Effects?. SSRN Electronic Journal, 2016, , .	0.4	1
8	Beyond the Flash Crash:Systemic Risk, Reliability, and High Frequency Financial Markets. Journal of Trading, 2016, 11, 71-83.	0.2	9
9	Elimination of systemic risk in financial networks by means of a systemic risk transaction tax. Quantitative Finance, 2016, 16, 1599-1613.	1.7	74
10	CONTAGION IN HETEROGENEOUS FINANCIAL NETWORKS. International Journal of Modeling, Simulation, and Scientific Computing, 2016, 19, 1650001.	1.4	3
11	Beyond the Flash Crash:Systemic Risk, Reliability, and High Frequency Financial Markets. Journal of Trading, 2016, , .	0.2	1
12	Not all emerging markets are the same: A classification approach with correlation based networks. Journal of Financial Stability, 2017, 33, 163-186.	5.2	14
13	Network centrality and funding rates in the e-MID interbank market. Journal of Financial Stability, 2017, 33, 346-365.	5.2	28
14	Why do vulnerability cycles matter in financial networks?. Physica A: Statistical Mechanics and Its Applications, 2017, 471, 592-606.	2.6	6
15	Basel III capital surcharges for G-SIBs are far less effective in managing systemic risk in comparison to network-based, systemic risk-dependent financial transaction taxes. Journal of Economic Dynamics and Control, 2017, 77, 230-246.	1.6	25
16	Dynamical leaps due to microscopic changes in multilayer networks. Europhysics Letters, 2017, 117, 48004.	2.0	1
17	The repo market in Mexico: Empirics and stylized facts. Neurocomputing, 2017, 264, 2-19.	5.9	6
18	Incentivizing resilience in financial networks. Journal of Economic Dynamics and Control, 2017, 82, 44-66.	1.6	16

#	Article	IF	Citations
19	An analysis of the literature on systemic financial risk: A survey. Journal of Financial Stability, 2017, 28, 91-114.	5.2	142
20	Systemic risk in financial systems: A feedback approach. Journal of Economic Behavior and Organization, 2017, 144, 97-120.	2.0	47
21	Multichannel contagion and systemic stabilisation strategies in interconnected financial markets. Quantitative Finance, 2017, 17, 1885-1904.	1.7	0
22	Can bank-specific variables predict contagion effects?. Quantitative Finance, 2017, 17, 1805-1832.	1.7	18
23	Reverse stress testing interbank networks. Scientific Reports, 2017, 7, 15616.	3.3	11
24	Implementing marine ecosystem-based management: lessons from Australia. ICES Journal of Marine Science, 2017, 74, 1990-2003.	2.5	49
25	The evolution of risk and bailout strategy in banking systems. Physica A: Statistical Mechanics and Its Applications, 2017, 468, 109-118.	2.6	6
26	Network Models of Financial Systemic Risk: A Review. SSRN Electronic Journal, 0, , .	0.4	5
27	Multiplex Networks of the Guarantee Market: Evidence from China. Complexity, 2017, 2017, 1-7.	1.6	13
28	Partially Overlapping Ownership and Contagion in Financial Networks. Complexity, 2017, 2017, 1-16.	1.6	9
29	Herding boosts too-connected-to-fail risk in stock market of China. Physica A: Statistical Mechanics and Its Applications, 2018, 505, 945-964.	2.6	16
30	A dynamic approach merging network theory and credit risk techniques to assess systemic risk in financial networks. Scientific Reports, 2018, 8, 5561.	3.3	28
31	Multiplex Financial Networks: Revealing the Level of Interconnectedness in the Banking System. Studies in Computational Intelligence, 2018, , 1135-1148.	0.9	10
32	Systemic risk and bank size. Journal of International Money and Finance, 2018, 82, 45-70.	2.5	81
33	Network models of financial systemic risk: a review. Journal of Computational Social Science, 2018, 1, 81-114.	2.4	95
34	Financial networks and stress testing: Challenges and new research avenues for systemic risk analysis and financial stability implications. Journal of Financial Stability, 2018, 35, 6-16.	5.2	76
35	A survey of network-based analysis and systemic risk measurement. Journal of Economic Interaction and Coordination, 2018, 13, 241-281.	0.7	39
36	Financial stability in networks of financial institutions and market infrastructures. Journal of Financial Stability, 2018, 35, 120-135.	5.2	42

#	Article	IF	Citations
37	Multiplex interbank networks and systemic importance: An application to European data. Journal of Financial Stability, 2018, 35, 17-37.	5.2	88
38	The missing links: A global study on uncovering financial network structures from partial data. Journal of Financial Stability, 2018, 35, 107-119.	5.2	102
39	Network science of biological systems at different scales: A review. Physics of Life Reviews, 2018, 24, 118-135.	2.8	305
40	Identifying Systemically Important Companies by Using the Credit Network of an Entire Nation. Entropy, 2018, 20, 792.	2.2	22
41	Complexities in Financial Network Topological Dynamics: Modeling of Emerging and Developed Stock Markets. Complexity, 2018, 2018, 1-31.	1.6	17
42	Measuring Contagion Risk in International Banking. SSRN Electronic Journal, 0, , .	0.4	1
43	Cascading Avalanche on International Financial and Trade Network. , 2018, , .		0
44	Interdependent networks in Economics and Financeâ€"A Physics approach. Physica A: Statistical Mechanics and Its Applications, 2018, 512, 612-619.	2.6	8
45	Empirical Analyses of Networks in Finance. Handbook of Computational Economics, 2018, , 637-685.	1.6	18
46	Models of Financial Stability and Their Application in Stress Tests âœ¶ âœ¶The authors thank Tobias Adrian, Fabio Caccioli, Agostino Capponi, Darrell Duffie, Luca Enriques, Cars Hommes, Sujit Kapadia, Blake LeBaron, Alan D. Morrison, Paul Nahai-Williamson, James Paulin, Peyton Young, Garbrand Wiersema, an anonymous reviewer, and the participants of the Workshop for the Handbook of Computational Economics for their valuable comments and suggestions. The usual disclaimers apply.. Handbook of Computational Economics, 2018, 4, 329-391.	1.6	14
47	The dark side of stress tests: Negative effects of information disclosure. Journal of Financial Stability, 2018, 37, 49-59.	5.2	12
48	Weight of the Default Component of CDS Spreads: Avoiding Procyclicality in Credit Loss Provisioning Framework. Complexity, 2019, 2019, 1-19.	1.6	5
49	Bank multiplex networks and systemic risk. Physica A: Statistical Mechanics and Its Applications, 2019, 533, 122039.	2.6	6
50	Multilayer overlaps and correlations in the bank-firm credit network of Spain. Quantitative Finance, 2019, 19, 1953-1974.	1.7	12
51	Identifying fragility for the stock market: Perspective from the portfolio overlaps network. Journal of International Financial Markets, Institutions and Money, 2019, 62, 132-151.	4.2	5
52	The interconnected wealth of nations: Shock propagation on global trade-investment multiplex networks. Scientific Reports, 2019, 9, 13079.	3.3	14
53	Managing Default Contagion in Inhomogeneous Financial Networks. SIAM Journal on Financial Mathematics, 2019, 10, 578-614.	1.3	26
54	Identifying Fragility for the Stock Market: Perspective from the Portfolio Overlaps Network. SSRN Electronic Journal, 2019, , .	0.4	1

#	Article	IF	Citations
55	Measuring contagion risk in international banking. Journal of Financial Stability, 2019, 42, 36-51.	5.2	50
56	Information spread link prediction through multi-layer of social network based on trusted central nodes. Peer-to-Peer Networking and Applications, 2019, 12, 1028-1040.	3.9	6
57	Climate Risk and Financial Stability in the Network of Banks and Investment Funds. SSRN Electronic Journal, 0, , .	0.4	11
58	The Future of Social Rights. , 2019, , 289-323.		1
59	Multiplex network analysis of the UK overâ€theâ€counter derivatives market. International Journal of Finance and Economics, 2019, 24, 1520-1544.	3.5	18
60	Bailing in Banks: costs and benefits. Journal of Financial Stability, 2019, 45, 100705.	5.2	4
61	Obligations with Physical Delivery in a Multilayered Financial Network. SIAM Journal on Financial Mathematics, 2019, 10, 877-906.	1.3	18
62	Modeling Risk Contagion in the Venture Capital Market: A Multilayer Network Approach. Complexity, 2019, 2019, 1-11.	1.6	5
63	Replicator dynamics in value chains: explaining some puzzles of market selection. Industrial and Corporate Change, 2019, 28, 589-611.	2.8	14
64	Leveraging Network Theory and Stress Tests to Assess Interdependencies in Critical Infrastructures. Advanced Sciences and Technologies for Security Applications, 2019, , 135-155.	0.5	7
65	Understanding the consequences of diversification on financial stability. Journal of Economic Interaction and Coordination, 2019, 14, 273-292.	0.7	6
66	Complex network construction of Internet finance risk. Physica A: Statistical Mechanics and Its Applications, 2020, 540, 122930.	2.6	34
67	Risk contagion caused by interactions between credit and guarantee networks. Physica A: Statistical Mechanics and Its Applications, 2020, 539, 122867.	2.6	8
68	Systemic risk in bank-firm multiplex networks. Finance Research Letters, 2020, 33, 101232.	6.7	12
69	Dynamic interbank network analysis using latent space models. Journal of Economic Dynamics and Control, 2020, 112, 103792.	1.6	8
70	Enhancing resilience of systems to individual and systemic risk: Steps toward an integrative framework. International Journal of Disaster Risk Reduction, 2020, 51, 101868.	3.9	19
71	Analysis of Financial Network Topological Dynamics of the Russian Stock Market from 2012 to 2019. Journal of Physics: Conference Series, 2020, 1564, 012030.	0.4	3
72	Interconnectedness through the Lens of Consumer Credit Markets. Advances in Econometrics, 2020, , 315-333.	0.3	1

#	Article	IF	Citations
73	Multilayer Network Risk Factor Pricing Model. Complexity, 2020, 2020, 1-6.	1.6	1
74	Volatility as a Transmitter of Systemic Risk: Is there a Structural Risk in Finance?. Risk Analysis, 2022, 42, 1952-1964.	2.7	10
75	Debt risk analysis of non-financial corporates using two-tier networks. Industrial Management and Data Systems, 2020, 120, 1287-1307.	3.7	2
76	The multiplex nature of global financial contagions. Applied Network Science, 2020, 5, .	1.5	3
77	A multilevel analysis of financial institutionsâ€™ systemic exposure from local and system-wide information. Scientific Reports, 2020, 10, 17657.	3.3	0
78	Systemic risk and other interdependencies among banks in Bolivia. Latin American Journal of Central Banking, 2020, 1, 100015.	1.2	4
79	Systemic Risk Contagion in Reconstructed Financial Credit Network within Banking and Firm Sectors on DebtRank Based Model. Discrete Dynamics in Nature and Society, 2020, 2020, 1-14.	0.9	2
80	Research on the Stability of the Banking System With Shadow Banking Under Macroeconomic Fluctuation. Frontiers in Physics, 2020, 8, .	2.1	3
81	Spillovers and diversification potential of bank equity returns from developed and emerging America. North American Journal of Economics and Finance, 2020, 54, 101219.	3.5	16
82	Fiscal risk and financial fragility. Emerging Markets Review, 2020, 45, 100711.	4.4	5
83	The Effect of Shadow Banking on the Systemic Risk in a Dynamic Complex Interbank Network System. Complexity, 2020, 2020, 1-10.	1.6	2
84	Understanding interurban networks from a multiplexity perspective. Cities, 2020, 99, 102625.	5.6	21
85	Interacting Spreading Processes in Multilayer Networks: A Systematic Review. IEEE Access, 2020, 8, 10316-10341.	4.2	36
86	The risk and consequences of multiple breadbasket failures: an integrated copula and multilayer agent-based modeling approach. OR Spectrum, 2020, 42, 727-754.	3.4	7
87	What is the minimal systemic risk in financial exposure networks?. Journal of Economic Dynamics and Control, 2020, 116, 103900.	1.6	36
88	Quantifying the importance of different contagion channels as sources of systemic risk. Journal of Economic Interaction and Coordination, 2021, 16, 103-131.	0.7	7
89	Quantification of systemic risk from overlapping portfolios in the financial system. Journal of Financial Stability, 2021, 52, 100808.	5.2	55
91	Systemic risk-efficient asset allocations: Minimization of systemic risk as a network optimization problem. Journal of Financial Stability, 2021, 52, 100809.	5.2	25

#	Article	IF	Citations
92	Risk transfer between stock and open-ended equity fund markets in China based on a multi-layer network model. Physica A: Statistical Mechanics and Its Applications, 2021, 565, 125549.	2.6	3
93	Citation likelihood analysis of the interbank financial networks literature: A machine learning and bibliometric approach. Physica A: Statistical Mechanics and Its Applications, 2021, 562, 125363.	2.6	8
94	Multilayer information spillover networks: measuring interconnectedness of financial institutions. Quantitative Finance, 2021, 21, 1163-1185.	1.7	42
95	The Future of the International Financial System: A CBDC Network and Regulatory Outlook. SSRN Electronic Journal, 0, , .	0.4	0
96	Does cross-shareholding lead to China's stock returns comovement? Evidence from a GMM-based spatial AR model. Empirical Economics, 0, , 1.	3.0	0
97	Network Analysis for Economics and Finance: An Application to Firm Ownership. , 2021, , 331-355.		2
98	Graph Networks as Learnable Engines for Relations Inference of Interacting Financial Systems. , 2021, , .		0
99	Comparing phonological and orthographic networks: A multiplex analysis. PLoS ONE, 2021, 16, e0245263.	2.5	1
100	Financial Literacy and the Perceived Value of Stress Testing: An Experiment Using Students in Brazil. Emerging Markets Finance and Trade, 2022, 58, 965-996.	3.1	2
101	A bank liquidity multilayer network based on media emotion. European Physical Journal B, 2021, 94, 1.	1.5	5
102	Securities cross-holding in the Colombian financial system: a topological approach. Studies in Economics and Finance, 2021, 38, 786-806.	2.1	0
103	k-core percolation on interdependent and interconnected multiplex networks. Europhysics Letters, 2021, 133, 48003.	2.0	9
104	Controlling systemic risk: Network structures that minimize it and node properties to calculate it. Physical Review E, 2021, 103, 042304.	2.1	5
105	Multilayer information spillover networks analysis of Chinaâ€™s financial institutions based on variance decompositions. International Review of Economics and Finance, 2021, 73, 325-347.	4.5	65
106	The physics of financial networks. Nature Reviews Physics, 2021, 3, 490-507.	26.6	89
107	Climate risk and financial stability in the network of banks and investment funds. Journal of Financial Stability, 2021, 54, 100870.	5.2	92
108	Measuring the systemic risk in indirect financial networks. European Journal of Finance, 2022, 28, 1053-1098.	3.1	9
109	An analysis of network filtering methods to sovereign bond yields during COVID-19. Physica A: Statistical Mechanics and Its Applications, 2021, 574, 125995.	2.6	11

#	Article	IF	Citations
110	Advances in the agent-based modeling of economic and social behavior. SN Business & Economics, 2021, 1, 99.	1.1	20
111	Exchange rate shocks in multicurrency interbank markets. Journal of Financial Stability, 2021, 55, 100888.	5.2	2
112	How are network centrality metrics related to interest rates in the Mexican secured and unsecured interbank markets?. Journal of Financial Stability, 2021, 55, 100893.	5.2	4
113	A network characterization of the interbank exposures in Peru. Latin American Journal of Central Banking, 2021, 2, 100035.	1.2	1
114	Identifying super-spreaders in informationâ€"epidemic coevolving dynamics on multiplex networks. Knowledge-Based Systems, 2021, 229, 107365.	7.1	26
115	Multilayer financial networks and systemic importance: Evidence from China. International Review of Financial Analysis, 2021, 78, 101882.	6.6	29
116	Multilayer network analysis for improved credit risk prediction. Omega, 2021, 105, 102520.	5.9	20
118	Accounting for Strategic Response in an Agent-Based Model of Financial Regulation. , 2017, , .		3
119	High-Frequency Trading and Systemic Risk: A Structured Review of Findings and Policies. Review of Economics, 2021, 71, 169-195.	0.6	3
120	Short-Term Liquidity Contagion in the Interbank Market. Cuadernos De Economia (Colombia), 2019, 38, 51-80.	0.2	1
121	Identifying Interbank Loans, Rates, and Claims Networks from Transactional Data. Lecturas De Economia, 2016, , .	0.5	5
122	Systemic risk management in financial networks with credit default swaps. Journal of Network Theory in Finance, 2017, , .	0.7	8
123	Network sensitivity of systemic risk. Journal of Network Theory in Finance, 2020, , .	0.7	1
124	Incentivizing Resilience in Financial Networks. SSRN Electronic Journal, 0, , .	0.4	2
125	Multiplex Network Analysis of the UK OTC Derivatives Market. SSRN Electronic Journal, 0, , .	0.4	6
126	Bayesian Dynamic Tensor Regression. SSRN Electronic Journal, 0, , .	0.4	5
127	Inherent Instability: Scenario-Free Analysis of Financial Systems with Interacting Contagion Channels. SSRN Electronic Journal, 0, , .	0.4	3
128	Foundations of System-Wide Financial Stress Testing with Heterogeneous Institutions. SSRN Electronic Journal, 0, , .	0.4	9

#	Article	IF	Citations
129	MACHINE LEARNING METHODS FOR SYSTEMIC RISK ANALYSIS IN FINANCIAL SECTORS. Technological and Economic Development of Economy, 2019, 25, 716-742.	4.6	202
130	The Multilayer Architecture of the Global Input-Output Network and its Properties. SSRN Electronic Journal, 0, , .	0.4	0
131	Assessing the cascading impacts of natural disasters in a multi-layer behavioral network framework. Scientific Reports, 2021, 11, 20146.	3.3	12
132	Brexit news propagation in financial systems: multidimensional visibility networks for market volatility dynamics. Quantitative Finance, 2022, 22, 973-995.	1.7	3
135	Endogenous Bank Networks and Contagion. SSRN Electronic Journal, 0, , .	0.4	0
136	Reverse Stress Testing Interbank Networks. SSRN Electronic Journal, 0, , .	0.4	0
137	Systemic Risk Analysis and SIFIs Detection: A Proposal for a Complete Methodology. SSRN Electronic Journal, 0, , .	0.4	1
138	Comparative Analysis of Financial Network Topology for the Russian, Chinese and US Stock Markets. WSEAS Transactions on Business and Economics, 2020, 17, 120-132.	0.7	2
140	Can green innovation subsidies reduce the systemic risk of green innovative enterprises? A simulation study. Technology Analysis and Strategic Management, 2023, 35, 1223-1239.	3.5	4
141	Regulatory technology (Reg-Tech) in financial stability supervision: Taxonomy, key methods, applications and future directions. International Review of Financial Analysis, 2022, 80, 102023.	6.6	14
142	Temporal changes in global stock markets during COVID-19: anÂanalysis of dynamic networks. China Finance Review International, 2023, 13, 23-45.	8.4	16
143	NETWORK RESILIENCE IN THE FINANCIAL SECTORS: ADVANCES, KEY ELEMENTS, APPLICATIONS, AND CHALLENGES FOR FINANCIAL STABILITY REGULATION. Technological and Economic Development of Economy, 2022, 28, 531-558.	4.6	11
144	Digital currencies in financial networks. Journal of Financial Stability, 2022, 60, 101000.	5.2	9
145	Systemic risk in financial institutions: A multiplex network approach. Pacific-Basin Finance Journal, 2022, 73, 101752.	3.9	9
146	Measuring systemic risk for bank credit networks: A multilayer approach. Latin American Journal of Central Banking, 2022, 3, 100049.	1.2	1
147	Networks behind the morphology and structural design of living systems. Physics of Life Reviews, 2022, 41, 1-21.	2.8	57
148	Systemic risk measures and regulatory challenges. Journal of Financial Stability, 2022, 61, 100960.	5.2	14
149	â€˜Too central to failâ€™ firms in bi-layered financial networks: linkages in the US corporate bond and stock markets. Quantitative Finance, 2022, 22, 943-971.	1.7	2

#	Article	IF	Citations
150	Uncertainty, Non-Linear Contagion and the Credit Quality Channel: An Application to the Spanish Interbank Market. SSRN Electronic Journal, 0, , .	0.4	2
151	Complex Risk Contagions Among Large International Energy Firms: A Multi-Layer Network Analysis. SSRN Electronic Journal, 0, , .	0.4	0
152	Quantifying firm-level economic systemic risk from nation-wide supply networks. Scientific Reports, 2022, 12, 7719.	3.3	16
153	Critical Nodes Identification of Scientific Achievement Commercialization Network under k-Core. Complexity, 2022, 2022, 1-8.	1.6	0
154	The Effect of Tariffs on Spanish Goods Exports. SSRN Electronic Journal, 0, , .	0.4	0
155	Systemic risk and idiosyncratic networks among global systemically important banks. International Journal of Finance and Economics, 2024, 29, 58-75.	3.5	2
156	Monitoring supply networks from mobile phone data for estimating the systemic risk of an economy. Scientific Reports, 2022, 12, .	3.3	6
157	Reducing systemic risk in a multi-layer network using reinforcement learning. Physica A: Statistical Mechanics and Its Applications, 2022, , 128029.	2.6	0
158	Network structure and fragmentation of the Argentinean interbank markets. Latin American Journal of Central Banking, 2022, 3, 100066.	1.2	0
159	Modelling international sovereign risk information spillovers: A multilayer network approach. North American Journal of Economics and Finance, 2022, 63, 101794.	3.5	9
160	Identifying Systemically Important Banks Based on an Improved DebtRank Model. Computational Economics, 0, , .	2.6	0
161	Simulation of Systemic Risk as a Consequence of Fire Sales: Application to EU Banking Sector. Politicka Ekonomie, 2022, 70, 440-476.	0.2	1
162	Complex risk contagions among large international energy firms: A multi-layer network analysis. Energy Economics, 2022, 114, 106271.	12.1	13
163	Research on stock volatility risk and investor sentiment contagion from the perspective of multi-layer dynamic network. International Review of Financial Analysis, 2022, 84, 102359.	6.6	7
164	Measuring systemic risk contribution of global stock markets: A dynamic tail risk network approach. International Review of Financial Analysis, 2022, 84, 102361.	6.6	13
165	The impacts of interest rates on banksâ€™ loan portfolio risk-taking. Journal of Economic Dynamics and Control, 2022, 144, 104521.	1.6	3
166	A multiplex analysis of phonological and orthographic networks. PLoS ONE, 2022, 17, e0274617.	2.5	0
167	Systemic Risk Analysis of Multi-Layer Financial Network System Based on Multiple Interconnections between Banks, Firms, and Assets. Entropy, 2022, 24, 1252.	2.2	3

#	Article	IF	Citations
168	Scenario-free analysis of financial stability with interacting contagion channels. Journal of Banking and Finance, 2023, 146, 106684.	2.9	3
169	Multilayer Financial Complex Networks and Their Applications. IEEE Transactions on Circuits and Systems I: Regular Papers, 2022, 69, 4103-4116.	5.4	1
170	The Credit Risk Contagion Mechanism of Financial Guarantee Network: An Application of the SEIR-Epidemic Model. Complexity, 2022, 2022, 1-14.	1.6	0
171	The multilayer architecture of the global input-output network and its properties. Journal of Economic Behavior and Organization, 2022, 204, 304-341.	2.0	6
172	Do we need to consider multiple inter-bank linkages for systemic risk in Chinaâ€™s banking industry? Analysis based on the multilayer network. Finance Research Letters, 2023, 51, 103433.	6.7	3
173	Hierarchical Stochastic Block Model for Community Detection in Multiplex Networks. Bayesian Analysis, 2024, 19, .	3.0	3
174	A MULTILAYER VIEW OF SYSTEMIC IMPORTANCE AND AGGREGATE FLUCTUATIONS. International Economic Review, 0, , .	1.3	1
175	Macrofinancial determinants of volatility transmission in a network of European sovereign debt markets. Finance Research Letters, 2023, 53, 103635.	6.7	2
176	Study on international energy market and geopolitical risk contagion based on complex network. Resources Policy, 2023, 82, 103495.	9.6	13
177	A network analysis of the structure and dynamics of FX derivatives markets. Physica A: Statistical Mechanics and Its Applications, 2023, 615, 128549.	2.6	1
178	Multilayer network analysis for measuring the inter-connectedness between the oil market and G20 stock markets. Energy Economics, 2023, 120, 106639.	12.1	10
180	Systemic risk prevention policies targeting systemically important banks: Does clustering pattern matter?. PLoS ONE, 2023, 18, e0284861.	2.5	1
181	Network Topology in Decentralized Finance. SSRN Electronic Journal, 0, , .	0.4	0
182	Systemic risk propagation in the Eurozone: A multilayer network approach. International Review of Economics and Finance, 2023, 88, 332-346.	4.5	3
183	Robustness of interdependent higher-order networks. Chaos, 2023, 33, .	2.5	3
184	A new multilayer network for measuring interconnectedness among the energy firms. Energy Economics, 2023, 124, 106880.	12.1	0
185	Multilayer interbank networks and systemic risk propagation: Evidence from China. Physica A: Statistical Mechanics and Its Applications, 2023, 628, 129144.	2.6	2
186	The network econometrics of financial concentration. Review of Managerial Science, 0, , .	7.1	1

#	Article	IF	Citations
187	The impact of bank competition on contagion risk: The case of Mexico. Journal of Economics and Business, 2023, , 106135.	2.7	0
188	Estimation and Inference in Financial Volatility Networks. , 2023, , 95-111.		0
189	Dimensional reduction of solvency contagion dynamics on financial networks. Physica A: Statistical Mechanics and Its Applications, 2023, 630, 129287.	2.6	0
192	Credit Risk Modeling with Graph Machine Learning. INFORMS Journal on Data Science, 0, , .	1.6	0
193	Stability Pass-through: Federal Reserve Liquidity Provision and Interbank Networks of Shadowy Banks. SSRN Electronic Journal, 0, , .	0.4	0
194	Systemic risk in a macro-multiplex network. Soft Computing, 0, , .	3.6	0
196	Volatility spillover features in financial industries and identification of systemically important financial institutions: A new perspective. Pacific-Basin Finance Journal, 2024, 83, 102241.	3.9	0
197	Interconnectedness between stock and credit markets: The role of European G-SIBs in a multilayer perspective. Journal of International Financial Markets, Institutions and Money, 2024, 91, 101942.	4.2	0
198	Uncertainty, non-linear contagion and the credit quality channel: An application to the Spanish interbank market. Journal of Financial Stability, 2024, 71, 101226.	5.2	0
199	On the Dynamic Changes in the Global Stock Marketsâ€™ Network during the Russiaâ€“Ukraine War. Economies, 2024, 12, 41.	2.5	1
200	Modeling interconnected social and technical risks in open source software ecosystems. , 2024, 3, .		1
201	Financial risk contagion based on dynamic multi-layer network between banks and firms. Physica A: Statistical Mechanics and Its Applications, 2024, 638, 129624.	2.6	0
202	Risk-taking and systemic banking crisis in Africa: do regulatory policy framework provide new insight in threshold models?. Risk Management, 2024, 26, .	2.3	0
203	Research on systemic risk of China's bank-asset bipartite network. Heliyon, 2024, 10, e26952.	3.2	0