Fakultät für Wirtschaftswissenschaften
Facoltà di Economia
Faculty of Economics and Management

Main publications in Econometrics, Mathematics and Statistics

Bassetti, Federico, Roberto Casarin and Francesco Ravazzolo. 2018. "Bayesian Nonparametric Calibration and Combination of Predictive Distributions". Journal of American Statistical Association, volume 113, no. 522, pp. 675-685, https://doi.org/10.1080/01621459.2016.1273117.

Boreiko, Dmitri, Seguei Kaniovski, Yuri Kaniovski and Georg Pflug. 2017. "Traces of business cycles in credit-rating migrations." PLoS ONE, volume 12, no. 4, https://doi.org/10.1371/journal.pone.0175911.

Di Lascio, F. Marta L., Davide Giammusso and Giovanni Puccetti. 2018. "A Clustering Approach and a Rule of Thumb for Risk Aggregation". Journal of Banking & Finance, volume 96, pp. 236-248, https://doi.org/10.1016/j.jbankfin.2018.07.002.

Durante, Fabrizio, Enrico Foscolo and Alex Weissensteiner. 2017. "Dependence between stock returns of Italian banks and the sovereign risk". Econometrics, volume 5, pp. 1-23, https://doi.org/10.3390/econometrics5020023.

Ferrari, Davide and Davide La Vecchia. 2012. "On robust estimation via pseudo-additive information". Biometrika, volume 99, no. 1, pp. 238–244, https://doi.org/10.1093/biomet/asr061.

Gianfreda, Angelica and Derek Bunn. 2018. "A Stochastic Latent Moment Model for Electricity Price Formation". Operations Research, volume 66, no. 5, pp. 1189-1456, https://doi.org/10.1287/opre.2018.1733.

Hamel, Andreas and Daniel Kostner. 2018. "Cone Distribution Functions and Quantiles for Multivariate Random Variables". Journal of Multivariate Analysis, volume 167, pp. 97-113, https://doi.org/10.1016/j.jmva.2018.04.004.