Loriano Mancini's List of Publications

August 18, 2017

1. "The Euro Interbank Repo Market," **Review of Financial Studies**, 2016, Vol. 29, 1747–1779; with Angelo Ranaldo and Jan Wrampelmeyer
2. "Detecting Abnormal Trading Activities in Option Markets," **Journal of Empirical Finance**, 2015, Vol. 33, 263–275; with Marc Chesney and Remo Crameri
3. "Scientific Research Measures," **Journal of the Association for Information Science and Technology**, 2016, Vol. 67, 3051–3063; with Marco Frittelli and Ilaria Peri
4. "Quadratic Variance Swap Models," **Journal of Financial Economics**, 2016, Vol. 119, 44–68; with Damir Filipović and Elise Gourier
5. "Liquidity in the Foreign Exchange Market: Measurement, Commonality, and Risk Premiums," **Journal of Finance**, 2013, Vol. 68, 1805–1841; with Angelo Ranaldo and Jan Wrampelmeyer; Outstanding Paper in International Finance award at the 2010 Eastern Finance Association Annual Meeting, Miami; featured in *Financial Times*
6. "Systemic Risk and Sentiment," **Handbook on Systemic Risk**, edited by J.-P. Fouque and J. Langsam, 2013, 714–741; with Giovanni Barone-Adesi and Hersh Shefrin
7. "Robust Value at Risk Prediction," **Journal of Financial Econometrics**, 2011, Vol. 9, 281–313; with Fabio Trojani
8. "Option Pricing with Model-Guided Nonparametric Methods," **Journal of the American Statistical Association**, 2009, Vol. 104, 1351–1372; with Jianqing Fan
9. "Out of Sample Forecasts of Quadratic Variation," **Journal of Econometrics**, 2008, Vol. 147, 17–33; with Yacine Aït-Sahalia
10. "A GARCH Option Pricing Model with Filtered Historical Simulation," **Review of Financial Studies**, 2008, Vol. 21, 1223–1258; with Giovanni Barone-Adesi and Robert Engle; Best Paper in Quantitative Finance award at the Quantitative Methods in Finance Conference 2005, Sydney
11. "Optimal Conditionally Unbiased Bounded-Influence Inference in Dynamic Location and Scale Models," **Journal of the American Statistical Association**, 2005, Vol. 100, 628–641; with Elvezio Ronchetti and Fabio Trojani