

Outputs 2020–2024

Clear focus towards high quality and excellence

≈90 journal articles over 5 years, major portion from Q1+

Review of Economics & Statistics, JAE, JFE, Energy Economics

Number of most cited papers

Plus proceedings, software, reports for reproducibility

Flagship contributions

Dynamic networks & systemic risk

Distributional modeling & uncertainty (beyond means & variances)

Persistence & structural change in time series

Asset pricing in the tails

Data-driven methods (deep/reinforcement learning) for decision problems