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January, 2024

Publications

"Panel data nowcasting: The case of price-earnings ratios"
with A. Babii, R. Ball and E. Ghysels, *Journal of Applied Econometrics*.
pdf ↗ journal ↗

"Regularized regression when covariates are linked on a network: The 3CoSE algorithm",
with M. Weber, M. Schumacher and H. Binder, (2023), *Journal of Applied Statistics*, 50(3), 535-554.
pdf ↗ journal ↗

"Machine learning panel data regressions with heavy-tailed dependent data: Theory and application",
with A. Babii, R. T. Ball and E. Ghysels, (2022), *Journal of Econometrics*.
pdf ↗ journal ↗

"Machine learning time series regressions with an application to nowcasting",
with A. Babii and E. Ghysels (2022), *Journal of Business & Economic Statistics*, 40(3), 1094–1106.
pdf ↗ journal ↗

"High-dimensional Granger causality tests with an application to VIX and news",
with A. Babii and E. Ghysels, (2022), *Journal of Financial Econometrics*.
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