

Value at Risk

11/23/2021-08:11:621 2011 to 2020

Publications by Subject Area

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·

Subject Area	Scholarly Output	Citations	Authors	Field-Weighted Citation Impact
11/23/2021-08:11:621	1,864 ▲	15,399	3,418 ▲	0.81
Economics, Econometrics and Finance	849 ▲	7,686	1,581 ▲	0.86
Mathematics	626 ▲	5,263	1,220 ▲	0.84
Computer Science	450 ▲	3,713	973 ▲	0.82
Business, Management and Accounting	428 ▲	2,903	917 ▲	0.65
Decision Sciences	362 ▲	4,272	748 ▲	0.97
Engineering	301 ▲	2,070	740 ▲	0.74
Energy	91 ▲	1,255	251 ▲	1.16
Social Sciences	91 ▲	467	218 ▲	0.71
Physics and Astronomy	61 ▲	249	152 ▲	0.67
Environmental Science	45 ▲	495	143 ▲	1.16
Earth and Planetary Sciences	25 ▼	156	69 ▲	0.59
Agricultural and Biological Sciences	22 ▲	105	56 ▲	0.66
Materials Science	12 ▲	35	39 ▲	0.59

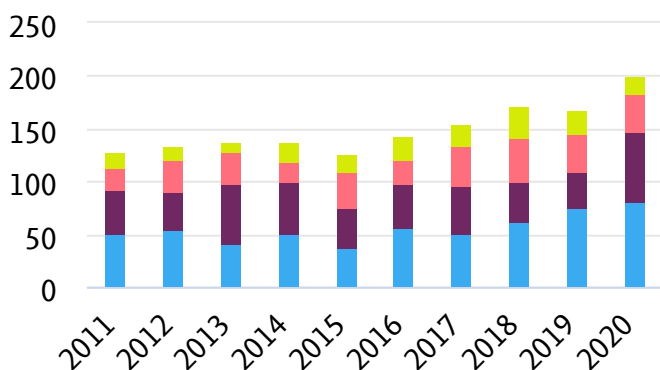
Publications by Subject Area

Subject Area	Scholarly Output	Citations	Authors	Field-Weighted Citation Impact
Arts and Humanities	7 ▼	36	15 ▼	0.33
Biochemistry, Genetics and Molecular Biology	7 ▲	9	19 ▲	0.19
Chemical Engineering	7	36	23 ▼	0.91
Multidisciplinary	6 ▼	12	17 ▼	0.03
Chemistry	4 ▲	4	11 ▲	0.28
Medicine	4 ▼	92	9 ▼	0.98
Psychology	3	43	7 ▼	0.82
Neuroscience	2 ▲	10	8 ▲	0.69
Immunology and Microbiology	1 ▲	3	4 ▲	0.50
Nursing	1 ▲	0	5 ▲	0.00

Publications by Journal quartile

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·

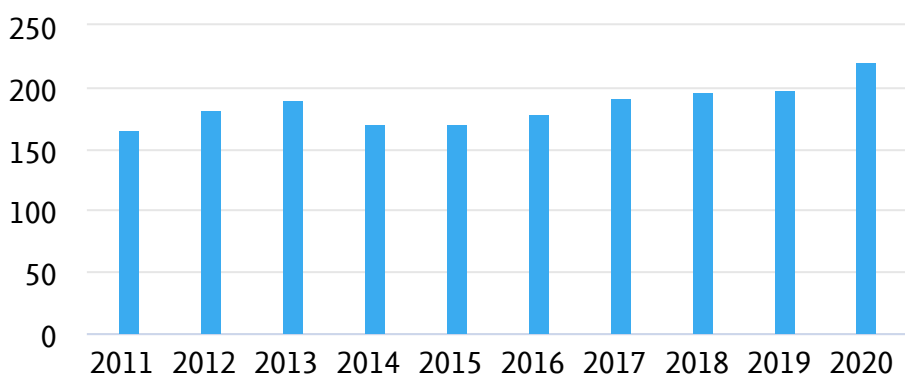
Share of publications per Journal quartile by CiteScore Percentile



Quartiles	Publications	Publication share (%)
Q1 (top 25%)	568	37.7
Q2 (26% - 50%)	441	29.3
Q3 (51% - 75%)	313	20.8
Q4 (76% - 100%)	183	12.2
Cumulative shares	Publications	Publication share (%)
Q1 to Q2 (top 50%)	1,009	67.0
Q1 to Q3 (top 75%)	1,322	87.8

Scholarly Output

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·



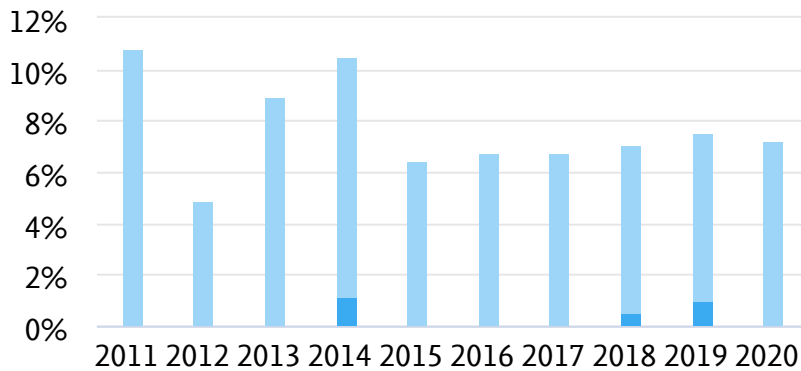
1,864

number of publications by authors
in 11/23/2021-08:11:621

Outputs in Top 10% Citation Percentiles (field-weighted)

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·

Share of publications in 11/23/2021-08:11:621 that are among the most cited publications worldwide
field-weighted



143 (7.7%)

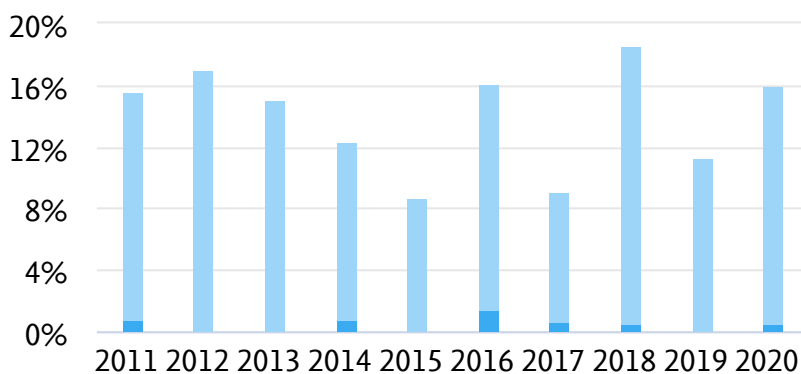
number of publications in the top 10% most cited publications worldwide

- % publications in top 10% most cited
- % publications in top 1% most cited

Publications in Top Journal Percentiles by CiteScore Percentile

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·

Share of publications in 11/23/2021-08:11:621 that are in the top journals by CiteScore Percentile



212 (14.1%)

number of publications in the top 10% journals by CiteScore

- % publications in top 10% journals
- % publications in top 1% journals

Most cited publications

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·

Publication	Citations
Systemic risk measurement: Multivariate GARCH estimation of CoVaR. Girardi, G., Tolga Ergün, A. (2013) Journal of Banking and Finance, 37 (8), pp. 3169-3180.	228
Evaluating value-at-risk models with desk-level data. Berkowitz, J., Christoffersen, P., Pelletier, D. (2011) Management Science, 57 (12), pp. 2213-2227.	155
Systemic risk in European sovereign debt markets: A CoVaR-copula approach. Reboredo, J.C., Ugolini, A. (2015) Journal of International Money and Finance, 51, pp. 214-244.	128
Risk neutral and risk averse Stochastic Dual Dynamic Programming method. Shapiro, A., Tekaya, W., Da Costa, J.P. and 1 more (2013) European Journal of Operational Research, 224 (2), pp. 375-391.	123
Mean-variance approximations to expected utility. Markowitz, H. (2014) European Journal of Operational Research, 234 (2), pp. 346-355.	122

Topics

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·

Topic	At this Publication Set			Worldwide	
	Scholarly Output	Publication Share	Field-Weighted Citation Impact	Prominence percentile	
Value at Risk; GARCH Model; Backtesting ... T.1263	346	17.58% ▲	0.70	94.505	<div><div></div></div>
Optimal Reinsurance; Risk Measures; Expected Shortfall ... T.6369	189	12.43% ▲	0.85	91.958	<div><div></div></div>
Extreme Value Index; Tail Index; Generalized Pareto Distribution ... T.4946	84	7.47% ▼	0.63	85.420	<div><div></div></div>
Copula; Tail Dependence; Vines ... T.3443	79	3.81% ▲	0.92	94.627	<div><div></div></div>
Portfolio Selection; Security Returns; Semivariance ... T.5557	48	3.55% ▼	0.82	94.731	<div><div></div></div>
Realized Volatility; High-Frequency Data; Market Microstructure Noise ... T.7730	45	2.78% ▲	0.65	96.165	<div><div></div></div>
Credit Default Swaps; Loss Given Default; Credit Risk ... T.1322	36	1.56% ▲	0.51	94.745	<div><div></div></div>
Operational Risk; Regulatory Capital; Basel Committee ... T.21405	36	8.82% ▲	0.32	72.887	<div><div></div></div>

Topics

Topic	At this Publication Set			Worldwide	
	Scholarly Output	Publication Share	Field-Weighted Citation Impact	Prominence percentile	
Risk Aggregation; Dependence Structure; Value at Risk ... T.29779	29	12.95% ▼	1.82	60.123	<div><div></div></div>
Systemic Risk; Financial Networks; Interbank Markets ... T.13598	25	1.36% ▼	1.83	96.772	<div><div></div></div>

Collaboration

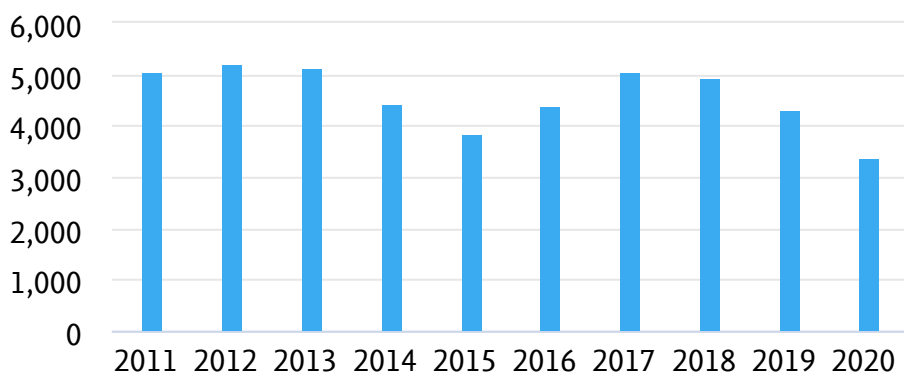
Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·

Scholarly Output in 11/23/2021-08:11:621, by amount of international, national and institutional collaboration

Metric		Scholarly Output		Citations per Publication	Field-Weighted Citation Impact
International collaboration	28.0%	522	6,512	12.5	1.20
Only national collaboration	24.7%	460	3,321	7.2	0.72
Only institutional collaboration	30.2%	563	3,739	6.6	0.67
Single authorship (no collaboration)	17.1%	319	1,827	5.7	0.56

Views Count

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·



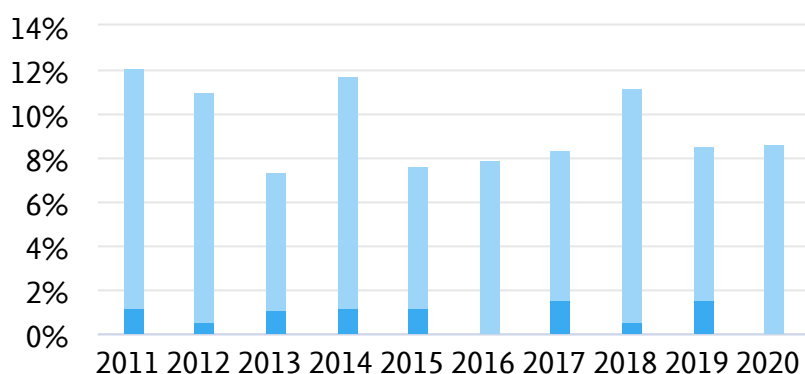
45,848

number of Scopus views received by publications in 11/23/2021-08:11:621

Outputs in Top Views Percentiles (field-weighted)

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·

Share of publications in 11/23/2021-08:11:621 that are among the most viewed publications worldwide
field-weighted



175 (9.4%)

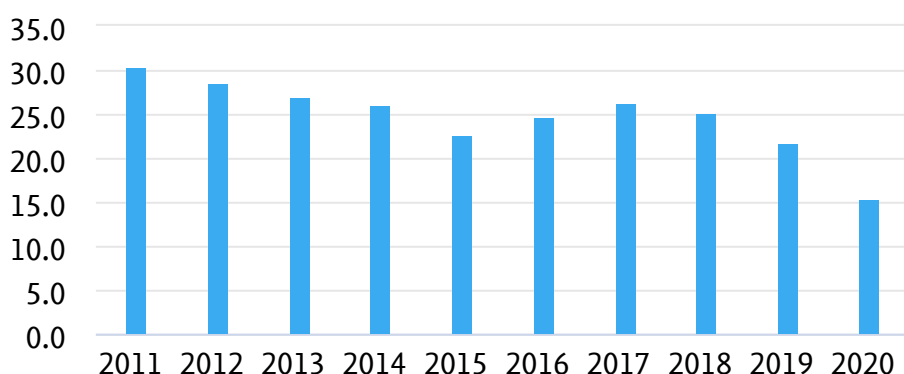
number of publications in the top 10% most viewed publications worldwide

■ % publications in top 10% most viewed

■ % publications in top 1% most viewed

Views per Publication

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·

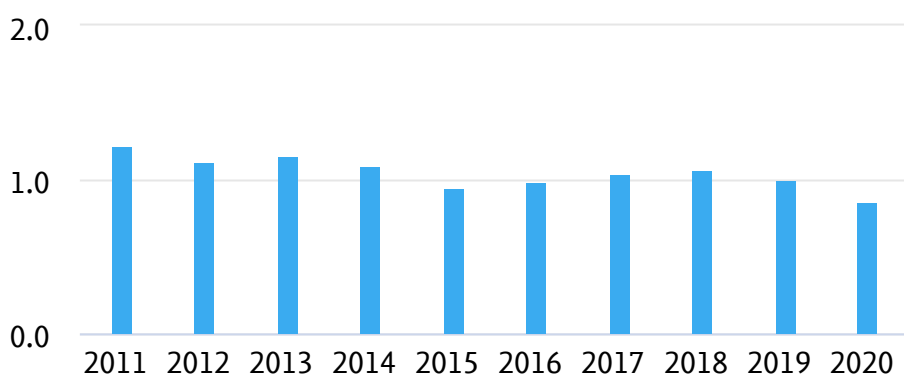


24.6

average number of Scopus views
per publication in 11/23/2021-
08:11:621

Field-Weighted Views Impact

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·

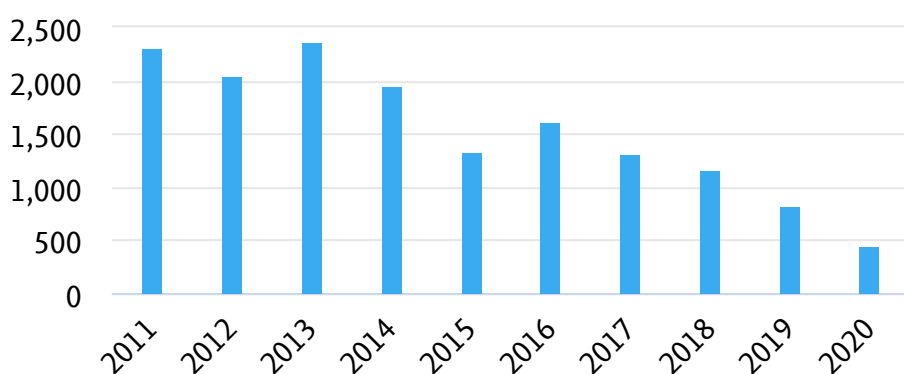


1.04

Field-Weighted Views Impact of
11/23/2021-08:11:621

Citation Count

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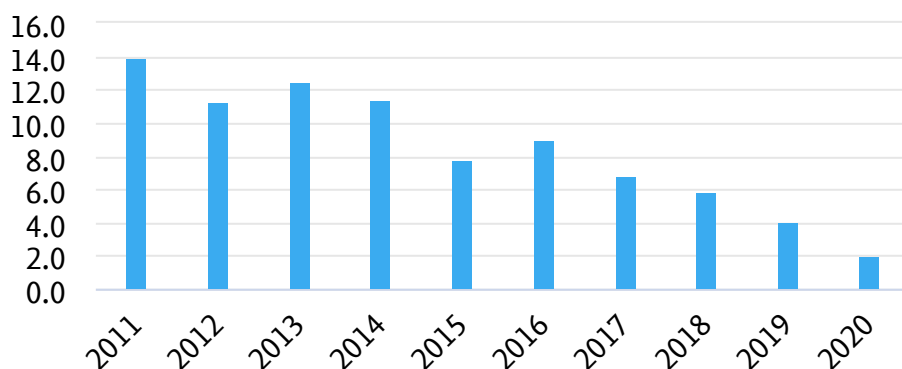


15,399

number of citations received by
publications in 11/23/2021-
08:11:621

Citations per Publication

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·

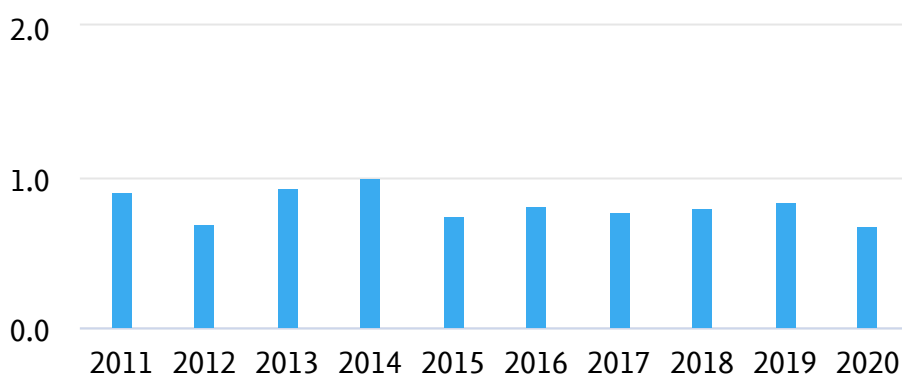


8.3

average number of citations per publication in 11/23/2021-08:11:621

Field-Weighted Citation Impact

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·



0.81

Field-Weighted Citation Impact of 11/23/2021-08:11:621

Top Authors

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Scopus, up to 17 Nov 2021 ·

Name	Scholarly Output	Most recent publication	Citations	<i>h</i> -index
1. Sriboonchiita, Songsak	14	2020	43	19
2. Wang, Ruodu	14	2020	378	14
3. Wang, Bo	14	2018	222	11
4. Watada, Juilzo	14	2016	278	23
5. McAleer, Michael	13	2019	157	44
6. Gerlach, Richard H.	12	2020	195	20
7. Sukono, undefined	11	2020	40	12
8. He, Kaijian	11	2020	125	19
9. Cheung, Kachun	9	2020	64	15
10. Yoshida, Yuji	9	2020	22	13

Institutions

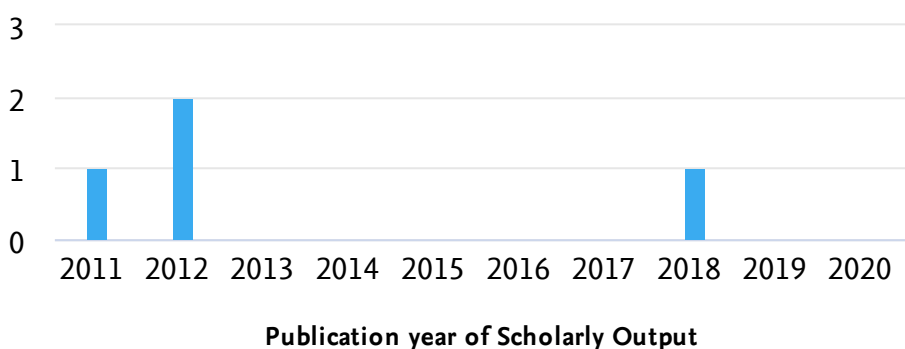
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	Name	Scholarly Output	Authors	Citations per Publication
1.	University of Waterloo	35 ▲	22 ▲	20.4
2.	City, University of London	28 ▼	23 ▼	17.1
3.	Erasmus University Rotterdam	21 ▼	15	11.0
4.	University of Barcelona	20	21 ▼	5.4
5.	Complutense University	19	10 ▼	6.0
6.	University of Sydney	18	8 ▲	12.9
7.	Chiang Mai University	18 ▲	22 ▲	2.6
8.	Waseda University	17 ▼	8 ▼	18.2
9.	Humboldt University of Berlin	17 ▲	18 ▲	13.9
10.	Chinese University of Hong Kong	16 ▼	12 ▼	8.9

Citing-Patents Count

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Patent data, up to 17 Nov 2021 ·

Patent office: All Patent Offices



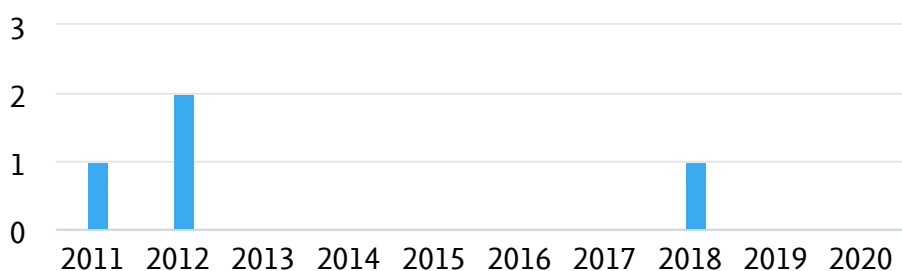
4

count of patents citing the Scholarly Output published in 11/23/2021-08:11:621

Patent-Cited Scholarly Output

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Patent data, up to 17 Nov 2021 ·

Patent office: All Patent Offices



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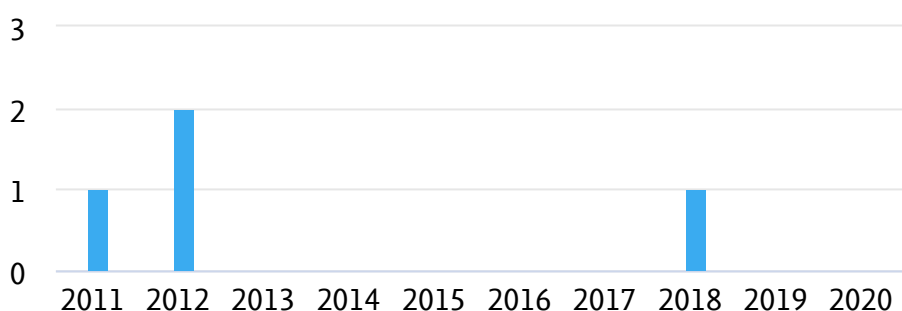
count of Scholarly Outputs in 11/23/2021-08:11:621 that have been cited in patents

Publication year of Scholarly Output

Patent-Citations Count

Entity: 11/23/2021-08:11:621 · Year range: 2011 to 2020 · Data source: Patent data, up to 17 Nov 2021 ·

Patent office: All Patent Offices



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count of Patent-Citations received in 11/23/2021-08:11:621

Publication year of Scholarly Output