
Selected Publications – Elisa Tosetti

Elisa Tosetti; Luca Tiozzo-Pezzoli; Sergio Consoli Emotions in macroeconomic news and their impact on the European bond market in *JOURNAL OF INTERNATIONAL MONEY AND FINANCE*, vol. 118 (ISSN 0261-5606)

Elisa Tosetti; Sebastiano Manzan; Luca Barbaglia Forecasting Loan Default in Europe with Machine Learning in *JOURNAL OF FINANCIAL ECONOMETRICS*, vol. NA (ISSN 1479-8409)

Tosetti Elisa, Vincitori veronica A computationally efficient correlated mixed probit model for credit risk inference in *JOURNAL OF THE ROYAL STATISTICAL SOCIETY. SERIES C, APPLIED STATISTICS*, vol. 68 (ISSN 1467-9876)

Moscone F; Tosetti E; Vinciotti V Sparse estimation of huge networks with a block-wise structure in *ECONOMETRICS JOURNAL*, vol. 20, pp. S61-S85 (ISSN 1368-4221)

Moscone F; Tosetti E Robust estimation under error cross section dependence in *ECONOMICS LETTERS*, vol. 133, pp. 100-104 (ISSN 0165-1765)

Moscone F; Tosetti E; Vittadini G Social Interaction in Patients'Hospital Choice: Evidence from Italy in *JOURNAL OF THE ROYAL STATISTICAL SOCIETY. SERIES A. STATISTICS IN SOCIETY*, vol. 175 (ISSN 0964-1998)

Elisa TOSETTI, Hashem Pesaran Large Panels with Common Factors and Spatial Correlations in *JOURNAL OF ECONOMETRICS*, vol. 161 (ISSN 0304-4076)

Iranzo S.; Schivardi F.; Tosetti E. Skill dispersion and firm productivity: An analysis with employer-employee matched data in *JOURNAL OF LABOR ECONOMICS*, vol. 26, pp. 247-285 (ISSN 0734-306X)