Yacine Ait-Sahalia

List of Publications by Year
in descending order

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74 papers	10,171 citations	117625 34 h-index	149698 56 g-index
92 all docs	92 docs citations	92 times ranked	2527 citing authors

#	Article	IF	Citations
1	A Tale of Two Time Scales. Journal of the American Statistical Association, 2005, 100, 1394-1411.	3.1	1,286
2	Nonparametric Estimation of State-Price Densities Implicit in Financial Asset Prices. Journal of Finance, 1998, 53, 499-547.	5.1	851
3	Testing Continuous-Time Models of the Spot Interest Rate. Review of Financial Studies, 1996, 9, 385-426.	6.8	789
4	Maximum Likelihood Estimation of Discretely Sampled Diffusions: A Closed-form Approximation Approach. Econometrica, 2002, 70, 223-262.	4.2	715
5	How Often to Sample a Continuous-Time Process in the Presence of Market Microstructure Noise. Review of Financial Studies, 2005, 18, 351-416.	6.8	677
6	Nonparametric Pricing of Interest Rate Derivative Securities. Econometrica, 1996, 64, 527.	4.2	422
7	Testing for jumps in a discretely observed process. Annals of Statistics, 2009, 37, .	2.6	399
8	Modeling financial contagion using mutually exciting jump processes. Journal of Financial Economics, 2015, 117, 585-606.	9.0	386
9	Transition Densities for Interest Rate and Other Nonlinear Diffusions. Journal of Finance, 1999, 54, 1361-1395.	5.1	288
10	Closed-form likelihood expansions for multivariate diffusions. Annals of Statistics, 2008, 36, .	2.6	264
11	High-Frequency Covariance Estimates With Noisy and Asynchronous Financial Data. Journal of the American Statistical Association, 2010, 105, 1504-1517.	3.1	231
12	Ultra high frequency volatility estimation with dependent microstructure noise. Journal of Econometrics, 2011, 160, 160-175.	6.5	229
13	Estimating the degree of activity of jumps in high frequency data. Annals of Statistics, 2009, 37, .	2.6	212
14	Telling from Discrete Data Whether the Underlying Continuous-Time Model Is a Diffusion. Journal of Finance, 2002, 57, 2075-2112.	5.1	167
15	The leverage effect puzzle: Disentangling sources of bias at high frequency. Journal of Financial Economics, 2013, 109, 224-249.	9.0	162
16	Using principal component analysis to estimate a high dimensional factor model with high-frequency data. Journal of Econometrics, 2017, 201, 384-399.	6.5	151
17	Principal Component Analysis of High-Frequency Data. Journal of the American Statistical Association, 2019, 114, 287-303.	3.1	142
18	Analyzing the Spectrum of Asset Returns: Jump and Volatility Components in High Frequency Data. Journal of Economic Literature, 2012, 50, 1007-1050.	6.5	136

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19	Out of sample forecasts of quadratic variation. Journal of Econometrics, 2008, 147, 17-33.	6.5	122
20	The Effects of Random and Discrete Sampling when Estimating Continuous-Time Diffusions. Econometrica, 2003, 71, 483-549.	4.2	113
21	Estimating affine multifactor term structure models using closed-form likelihood expansionsâˆ†. Journal of Financial Economics, 2010, 98, 113-144.	9.0	109
22	Testing for jumps in noisy high frequency data. Journal of Econometrics, 2012, 168, 207-222.	6.5	108
23	Portfolio choice with jumps: A closed-form solution. Annals of Applied Probability, 2009, 19, .	1.3	99
24	Mutual excitation in Eurozone sovereign CDS. Journal of Econometrics, 2014, 183, 151-167.	6.5	99
25	High frequency market microstructure noise estimates and liquidity measures. Annals of Applied Statistics, 2009, 3, .	1.1	87
26	Is Brownian motion necessary to model high-frequency data?. Annals of Statistics, 2010, 38, .	2.6	83
27	Volatility estimators for discretely sampled LÃ©vy processes. Annals of Statistics, 2007, 35, 355.	2.6	80
28	How Often to Sample a Continuous-Time Process in the Presence of Market Microstructure Noise. , 2006, , 3-72.		77
29	Testing whether jumps have finite or infinite activity. Annals of Statistics, 2011, 39, .	2.6	76
30	Nonparametric Transition-Based Tests for Jump Diffusions. Journal of the American Statistical Association, 2009, 104, 1102-1116.	3.1	74
31	Increased correlation among asset classes: Are volatility or jumps to blame, or both?. Journal of Econometrics, 2016, 194, 205-219.	6.5	68
32	Portfolio Choice in Markets with Contagion. Journal of Financial Econometrics, 2015, 14, 1-28.	1.5	58
33	Fisher's Information for Discretely Sampled Lvy Processes. Econometrica, 2008, 76, 727-761.	4.2	55
34	Estimators of diffusions with randomly spaced discrete observations: A general theory. Annals of Statistics, 2004, 32, 2186.	2.6	53
35	Edgeworth expansions for realized volatility and related estimators. Journal of Econometrics, 2011, 160, 190-203.	6.5	53
36	Testing for Jumps in a Discretely Observed Process. SSRN Electronic Journal, 0, , .	0.4	53

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37	A Hausman test for the presence of market microstructure noise in high frequency data. Journal of Econometrics, 2019, 211, 176-205.	6.5	48
38	The term structure of equity and variance risk premia. Journal of Econometrics, 2020, 219, 204-230.	6.5	48
39	Estimation of the Continuous and Discontinuous Leverage Effects. Journal of the American Statistical Association, 2017, 112, 1744-1758.	3.1	43
40	The Term Structure of Variance Swaps, Risk Premia and the Expectation Hypothesis. SSRN Electronic Journal, 0, , .	0.4	42
41	High-frequency factor models and regressions. Journal of Econometrics, 2020, 216, 86-105.	6.5	36
42	Robust consumption and portfolio policies when asset prices can jump. Journal of Economic Theory, 2019, 179, 1-56.	1.1	34
43	Bandwidth selection and asymptotic properties of local nonparametric estimators in possibly nonstationary continuous-time models. Journal of Econometrics, 2016, 192, 119-138.	6.5	31
44	Implied Stochastic Volatility Models. Review of Financial Studies, 2021, 34, 394-450.	6.8	29
45	Operator Methods for Continuous-Time Markov Processes. , 2010, , 1-66.		28
46	Closed-form implied volatility surfaces for stochastic volatility models with jumps. Journal of Econometrics, 2021, 222, 364-392.	6.5	24
47	Identifying the successive Blumenthalâ€“Getoor indices of a discretely observed process. Annals of Statistics, 2012, 40, .	2.6	19
48	Stationarity-based specification tests for diffusions when the process is nonstationary. Journal of Econometrics, 2012, 169, 279-292.	6.5	18
49	Market-based estimation of stochastic volatility models. Journal of Econometrics, 2015, 187, 418-435.	6.5	17
50	Nonparametric tests of the Markov hypothesis in continuous-time models. Annals of Statistics, 2010, 38, .	2.6	13
51	Dynamic equilibrium and volatility in financial asset markets. Journal of Econometrics, 1998, 84, 93-127.	6.5	12
52	Maximum-Likelihood Estimation of Discretely Sampled Diffusions: A Closed-Form Approach. SSRN Electronic Journal, 1998, , .	0.4	10
53	Estimating Volatility in the Presence of Market Microstructure Noise: A Review of the Theory and Practical Considerations. , 2009, , 577-598.		10
54	Analyzing the Spectrum of Asset Returns: Jump and Volatility Components in High Frequency Data. SSRN Electronic Journal, 0, , .	0.4	10

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55	Nonparametric Transition-Based Tests for Jump-Diffusions. SSRN Electronic Journal, 2005, , .	0.4	9
56	Estimating Continuous-Time Models with Discretely Sampled Data. , 0, , 261-327.		9
57	High Frequency Covariance Estimates with Noisy and Asynchronous Financial Data. SSRN Electronic Journal, 0, , .	0.4	7
58	High frequency traders and the price process. Journal of Econometrics, 2020, 217, 20-45.	6.5	7
59	Estimating Affine Multifactor Term Structure Models Using Closed-Form Likelihood Expansions. SSRN Electronic Journal, 0, , .	0.4	6
60	Likelihood Inference for Diffusions: A Survey. , 2006, , 369-405.		6
61	Estimating and Testing Continuous-Time Models in Finance: The Role of Transition Densities. Annual Review of Financial Economics, 2009, 1, 341-359.	4.7	5
62	Increased Correlation Among Asset Classes: Are Volatility or Jumps to Blame, or Both?. SSRN Electronic Journal, 2014, , .	0.4	4
63	Using Principal Component Analysis to Estimate a High Dimensional Factor Model with High-Frequency Data. SSRN Electronic Journal, 2015, , .	0.4	4
64	Semimartingale: ItÃ´ or not ?. Stochastic Processes and Their Applications, 2018, 128, 233-254.	0.9	4
65	Maximum likelihood estimation of latent Markov models using closed-form approximations. Journal of Econometrics, 2020, , 105008.	6.5	4
66	Estimation of the Continuous and Discontinuous Leverage Effects. SSRN Electronic Journal, 0, , .	0.4	3
67	Principal Component Analysis of High Frequency Data. SSRN Electronic Journal, 0, , .	0.4	3
68	A Hausman Test for the Presence of Market Microstructure Noise in High Frequency Data. SSRN Electronic Journal, 0, , .	0.4	2
69	Robust Consumption and Portfolio Policies When Asset Prices Can Jump. SSRN Electronic Journal, 0, , .	0.4	1
70	Nonparametric Pricing of Interest Rate Derivative Securities*. , 1996, , 427-466.		0
71	Closed-Form Implied Volatility Surfaces for Stochastic Volatility Models. SSRN Electronic Journal, 2017, , .	0.4	0
72	High-Frequency Factor Models and Regressions. SSRN Electronic Journal, 2019, , .	0.4	0

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73	TRANSITION DENSITIES FOR INTEREST RATE AND OTHER NONLINEAR DIFFUSIONS. , 2001, , 1-34.		0
74	Consumption and Portfolio Choice with Option-Implied State Prices. SSRN Electronic Journal, 0, , .	0.4	0