Yacine Ait-Sahalia

List of Publications by Year
in descending order

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	Implied Stochastic Volatility Models. Review of Financial Studies, 2021, 34, 394-450.	6.8	29
2	Closed-form implied volatility surfaces for stochastic volatility models with jumps. Journal of Econometrics, 2021, 222, 364-392.	6.5	24
3	High frequency traders and the price process. Journal of Econometrics, 2020, 217, 20-45.	6.5	7
4	The term structure of equity and variance risk premia. Journal of Econometrics, 2020, 219, 204-230.	6.5	48
5	Maximum likelihood estimation of latent Markov models using closed-form approximations. Journal of Econometrics, 2020, , 105008.	6.5	4
6	High-frequency factor models and regressions. Journal of Econometrics, 2020, 216, 86-105.	6.5	36
7	High-Frequency Factor Models and Regressions. SSRN Electronic Journal, 2019, , .	0.4	0
8	A Hausman test for the presence of market microstructure noise in high frequency data. Journal of Econometrics, 2019, 211, 176-205.	6.5	48
9	Robust consumption and portfolio policies when asset prices can jump. Journal of Economic Theory, 2019, 179, 1-56.	1.1	34
10	Principal Component Analysis of High-Frequency Data. Journal of the American Statistical Association, 2019, 114, 287-303.	3.1	142
11	Semimartingale: Itô or not ?. Stochastic Processes and Their Applications, 2018, 128, 233-254.	0.9	4
12	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
13	Estimation of the Continuous and Discontinuous Leverage Effects. Journal of the American Statistical Association, 2017, 112, 1744-1758.	3.1	43
14	Closed-Form Implied Volatility Surfaces for Stochastic Volatility Models. SSRN Electronic Journal, 2017, , .	0.4	0
15	Increased correlation among asset classes: Are volatility or jumps to blame, or both?. Journal of Econometrics, 2016, 194, 205-219.	6.5	68
16	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
17	Using Principal Component Analysis to Estimate a High Dimensional Factor Model with High-Frequency Data. SSRN Electronic Journal, 2015, , .	0.4	4
18	Portfolio Choice in Markets with Contagion. Journal of Financial Econometrics, 2015, 14, 1-28.	1.5	58

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19	Modeling financial contagion using mutually exciting jump processes. Journal of Financial Economics, 2015, 117, 585-606.	9.0	386
20	Market-based estimation of stochastic volatility models. Journal of Econometrics, 2015, 187, 418-435.	6.5	17
21	Increased Correlation Among Asset Classes: Are Volatility or Jumps to Blame, or Both?. SSRN Electronic Journal, 2014, , .	0.4	4
22	Mutual excitation in Eurozone sovereign CDS. Journal of Econometrics, 2014, 183, 151-167.	6.5	99
23	The leverage effect puzzle: Disentangling sources of bias at high frequency. Journal of Financial Economics, 2013, 109, 224-249.	9.0	162
24	Identifying the successive Blumenthalâ€"Getoor indices of a discretely observed process. Annals of Statistics, 2012, 40, .	2.6	19
25	Stationarity-based specification tests for diffusions when the process is nonstationary. Journal of Econometrics, 2012, 169, 279-292.	6.5	18
26	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
27	Testing for jumps in noisy high frequency data. Journal of Econometrics, 2012, 168, 207-222.	6.5	108
28	Testing whether jumps have finite or infinite activity. Annals of Statistics, 2011, 39, .	2.6	76
29	Ultra high frequency volatility estimation with dependent microstructure noise. Journal of Econometrics, 2011, 160, 160-175.	6.5	229
30	Edgeworth expansions for realized volatility and related estimators. Journal of Econometrics, 2011, 160, 190-203.	6.5	53
31	Is Brownian motion necessary to model high-frequency data?. Annals of Statistics, 2010, 38, .	2.6	83
32	Nonparametric tests of the Markov hypothesis in continuous-time models. Annals of Statistics, 2010, 38, .	2.6	13
33	Estimating affine multifactor term structure models using closed-form likelihood expansionsâ˜ . Journal of Financial Economics, 2010, 98, 113-144.	9.0	109
34	Operator Methods for Continuous-Time Markov Processes. , 2010, , 1-66.		28
35	High-Frequency Covariance Estimates With Noisy and Asynchronous Financial Data. Journal of the American Statistical Association, 2010, 105, 1504-1517.	3.1	231
36	Portfolio choice with jumps: A closed-form solution. Annals of Applied Probability, 2009, 19, .	1.3	99

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37	High frequency market microstructure noise estimates and liquidity measures. Annals of Applied Statistics, 2009, 3, .	1.1	87
38	Estimating Volatility in the Presence of Market Microstructure Noise: A Review of the Theory and Practical Considerations. , 2009, , 577-598.		10
39	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
40	Nonparametric Transition-Based Tests for Jump Diffusions. Journal of the American Statistical Association, 2009, 104, 1102-1116.	3.1	74
41	Estimating the degree of activity of jumps in high frequency data. Annals of Statistics, 2009, 37, .	2.6	212
42	Testing for jumps in a discretely observed process. Annals of Statistics, 2009, 37, .	2.6	399
43	Out of sample forecasts of quadratic variation. Journal of Econometrics, 2008, 147, 17-33.	6.5	122
44	Fisher's Information for Discretely Sampled Lvy Processes. Econometrica, 2008, 76, 727-761.	4.2	55
45	Closed-form likelihood expansions for multivariate diffusions. Annals of Statistics, 2008, 36, .	2.6	264
46	Volatility estimators for discretely sampled LÃ©vy processes. Annals of Statistics, 2007, 35, 355.	2.6	80
47	How Often to Sample a Continuous-Time Process in the Presence of Market Microstructure Noise. , 2006, , 3-72.		77
48	Likelihood Inference for Diffusions: A Survey. , 2006, , 369-405.		6
49	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
50	Nonparametric Transition-Based Tests for Jump-Diffusions. SSRN Electronic Journal, 2005, , .	0.4	9
51	A Tale of Two Time Scales. Journal of the American Statistical Association, 2005, 100, 1394-1411.	3.1	1,286
52	Estimators of diffusions with randomly spaced discrete observations: A general theory. Annals of Statistics, 2004, 32, 2186.	2.6	53
53	The Effects of Random and Discrete Sampling when Estimating Continuous-Time Diffusions. Econometrica, 2003, 71, 483-549.	4.2	113
54	Telling from Discrete Data Whether the Underlying Continuous-Time Model Is a Diffusion. Journal of Finance, 2002, 57, 2075-2112.	5.1	167

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55	Maximum Likelihood Estimation of Discretely Sampled Diffusions: A Closed-form Approximation Approach. Econometrica, 2002, 70, 223-262.	4.2	715
56	TRANSITION DENSITIES FOR INTEREST RATE AND OTHER NONLINEAR DIFFUSIONS. , 2001, , 1-34.		0
57	Transition Densities for Interest Rate and Other Nonlinear Diffusions. Journal of Finance, 1999, 54, 1361-1395.	5.1	288
58	Dynamic equilibrium and volatility in financial asset markets. Journal of Econometrics, 1998, 84, 93-127.	6.5	12
59	Nonparametric Estimation of State-Price Densities Implicit in Financial Asset Prices. Journal of Finance, 1998, 53, 499-547.	5.1	851
60	Maximum-Likelihood Estimation of Discretely Sampled Diffusions: A Closed-Form Approach. SSRN Electronic Journal, 1998, , .	0.4	10
61	Nonparametric Pricing of Interest Rate Derivative Securities*. , 1996, , 427-466.		0
62	Testing Continuous-Time Models of the Spot Interest Rate. Review of Financial Studies, 1996, 9, 385-426.	6.8	789
63	Nonparametric Pricing of Interest Rate Derivative Securities. Econometrica, 1996, 64, 527.	4.2	422
64	Estimating Continuous-Time Models with Discretely Sampled Data. , 0, , 261-327.		9
65	Estimating Affine Multifactor Term Structure Models Using Closed-Form Likelihood Expansions. SSRN Electronic Journal, 0, , .	0.4	6
66	High Frequency Covariance Estimates with Noisy and Asynchronous Financial Data. SSRN Electronic Journal, 0, , .	0.4	7
67	The Term Structure of Variance Swaps, Risk Premia and the Expectation Hypothesis. SSRN Electronic Journal, 0, , .	0.4	42
68	Estimation of the Continuous and Discontinuous Leverage Effects. SSRN Electronic Journal, 0, , .	0.4	3
69	Principal Component Analysis of High Frequency Data. SSRN Electronic Journal, 0, , .	0.4	3
70	A Hausman Test for the Presence of Market Microstructure Noise in High Frequency Data. SSRN Electronic Journal, 0, , .	0.4	2
71	Robust Consumption and Portfolio Policies When Asset Prices Can Jump. SSRN Electronic Journal, 0, , .	0.4	1
72	Testing for Jumps in a Discretely Observed Process. SSRN Electronic Journal, 0, , .	0.4	53

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73	Consumption and Portfolio Choice with Option-Implied State Prices. SSRN Electronic Journal, 0, , .	0.4	0
74	Analyzing the Spectrum of Asset Returns: Jump and Volatility Components in High Frequency Data. SSRN Electronic Journal, 0, , .	0.4	10