Torben G Andersen

List of Publications by Year
in descending order

95 papers	20,787 citations	100601 38 h-index	107981 68 g-index
101 all docs	101 docs citations	101 times ranked	4483 citing authors

#	Article	IF	Citations
1	Volatility measurement with pockets of extreme return persistence. Journal of Econometrics, 2023, 237, 105048.	3.5	9
2	SPATIAL DEPENDENCE IN OPTION OBSERVATION ERRORS. Econometric Theory, 2021, 37, 205-247.	0.6	10
3	Tail risk and return predictability for the Japanese equity market. Journal of Econometrics, 2021, 222, 344-363.	3.5	26
4	Consistent inference for predictive regressions in persistent economic systems. Journal of Econometrics, 2021, 224, 215-244.	3.5	12
5	Recalcitrant betas: Intraday variation in the crossâ€sectional dispersion of systematic risk. Quantitative Economics, 2021, 12, 647-682.	0.9	16
6	Testing for parameter instability and structural change in persistent predictive regressions. Journal of Econometrics, 2021, , .	3.5	5
7	The Pricing of Tail Risk and the Equity Premium: Evidence From International Option Markets. Journal of Business and Economic Statistics, 2020, 38, 662-678.	1.8	48
8	Unified inference for nonlinear factor models from panels with fixed and large time span. Journal of Econometrics, 2019, 212, 4-25.	3.5	12
9	Time-Varying Periodicity in Intraday Volatility. Journal of the American Statistical Association, 2019, 114, 1695-1707.	1.8	29
10	INFERENCE FOR OPTION PANELS IN PURE-JUMP SETTINGS. Econometric Theory, 2019, 35, 901-942.	0.6	6
11	Realized Volatility. , 2018, , 11362-11374.		0
12	Shortâ€Term Market Risks Implied by Weekly Options. Journal of Finance, 2017, 72, 1335-1386.	3.2	101
13	Parametric Inference and Dynamic State Recovery From Option Panels. Econometrica, 2015, 83, 1081-1145.	2.6	101
14	The fine structure of equity-index option dynamics. Journal of Econometrics, 2015, 187, 532-546.	3.5	27
15	The risk premia embedded in index options. Journal of Financial Economics, 2015, 117, 558-584.	4.6	225
16	Assessing Measures of Order Flow Toxicity and Early Warning Signals for Market Turbulence*. Review of Finance, 2015, 19, 1-54.	3.2	54
17	Exploring Return Dynamics via Corridor Implied Volatility. Review of Financial Studies, 2015, 28, 2902-2945.	3.7	115
18	Stochastic Volatility. , 2015, , 1-42.		1

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19	Reflecting on the VPIN dispute. Journal of Financial Markets, 2014, 17, 53-64.	0.7	32
20	VPIN and the flash crash. Journal of Financial Markets, 2014, 17, 1-46.	0.7	77
21	A ROBUST NEIGHBORHOOD TRUNCATION APPROACH TO ESTIMATION OF INTEGRATED QUARTICITY. Econometric Theory, 2014, 30, 3-59.	0.6	29
22	Financial Risk Measurement for Financial Risk Management. Handbook of the Economics of Finance, 2013, , 1127-1220.	3.1	52
23	Assessing VPIN Measurement of Order Flow Toxicity via Perfect Trade Classification. SSRN Electronic Journal, 2013, , .	0.4	10
24	Comments on 'Testing VPIN on Big Data - Response to Reflecting on the VPIN Dispute'. SSRN Electronic Journal, 2013, , .	0.4	0
25	Jump-robust volatility estimation using nearest neighbor truncation. Journal of Econometrics, 2012, 169, 75-93.	3.5	361
26	VPIN and the Flash Crash. SSRN Electronic Journal, 2011, , .	0.4	14
27	A reduced form framework for modeling volatility of speculative prices based on realized variation measures. Journal of Econometrics, 2011, 160, 176-189.	3.5	167
28	Realized volatility forecasting and market microstructure noise. Journal of Econometrics, 2011, 160, 220-234.	3.5	178
29	Continuousâ€time models, realized volatilities, and testable distributional implications for daily stock returns. Journal of Applied Econometrics, 2010, 25, 233-261.	1.3	160
30	Do Bonds Span Volatility Risk in the U.S. Treasury Market? A Specification Test for Affine Term Structure Models. Journal of Finance, 2010, 65, 603-653.	3.2	83
31	Stochastic Volatility. SSRN Electronic Journal, 2010, , .	0.4	2
32	Jump-Robust Volatility Estimation Using Nearest Neighbor Truncation. SSRN Electronic Journal, 2010, , .	0.4	28
33	Parametric and Nonparametric Volatility Measurement. , 2010, , 67-137.		222
34	Stochastic Volatility. , 2009, , 694-726.		3
35	Stochastic Volatility: Origins and Overview. , 2009, , 233-254.		52
36	Realized Volatility. , 2009, , 555-575.		62

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37	Realized Volatility. , 2008, , 1-13.		1
38	Real-time price discovery in global stock, bond and foreign exchange markets. Journal of International Economics, 2007, 73, 251-277.	1.4	861
39	Roughing It Up: Including Jump Components in the Measurement, Modeling, and Forecasting of Return Volatility. Review of Economics and Statistics, 2007, 89, 701-720.	2.3	1,170
40	Roughing it Up: Including Jump Components in the Measurement, Modeling and Forecasting of Return Volatility. SSRN Electronic Journal, 2007, , .	0.4	77
41	No-arbitrage semi-martingale restrictions for continuous-time volatility models subject to leverage effects, jumps and i.i.d. noise: Theory and testable distributional implications. Journal of Econometrics, 2007, 138, 125-180.	3.5	253
42	Chapter 15 Volatility and Correlation Forecasting. Handbook of Economic Forecasting, 2006, , 777-878.	3.4	282
43	Real-Time Price Discovery in Global Stock, Bond and Foreign Exchange Markets. SSRN Electronic Journal, 2006, , .	0.4	0
44	Volatility in the U.S. Treasury Market - Application to the Institute for Quantitative Research in Finance (The Q Group) for Research Support. SSRN Electronic Journal, 2006, , .	0.4	0
45	A Framework for Exploring the Macroeconomic Determinants of Systematic Risk. American Economic Review, 2005, 95, 398-404.	4.0	127
46	Correcting the Errors: Volatility Forecast Evaluation Using High-Frequency Data and Realized Volatilities. Econometrica, 2005, 73, 279-296.	2.6	265
47	Practical Volatility and Correlation Modeling for Financial Market Risk Management. SSRN Electronic Journal, 2005, , .	0.4	7
48	Realized Beta: Persistence and Predictability. SSRN Electronic Journal, 2004, , .	0.4	22
49	Real-Time Price Discovery in Stock, Bond and Foreign Exchange Markets. SSRN Electronic Journal, 2004, , .	0.4	12
50	ANALYTICAL EVALUATION OF VOLATILITY FORECASTS*. International Economic Review, 2004, 45, 1079-1110.	0.6	170
51	Modeling and Forecasting Realized Volatility. Econometrica, 2003, 71, 579-625.	2.6	2,908
52	Some Like it Smooth, and Some Like it Rough: Untangling Continuous and Jump Components in Measuring, Modeling, and Forecasting Asset Return Volatility. SSRN Electronic Journal, 2003, , .	0.4	53
53	Parametric and Nonparametric Volatility Measurement. SSRN Electronic Journal, 2002, , .	0.4	16
54	An Empirical Investigation of Continuous-Time Equity Return Models. Journal of Finance, 2002, 57, 1239-1284.	3.2	726

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55	The Distribution of Realized Exchange Rate Volatility. Journal of the American Statistical Association, 2001, 96, 42-55.	1.8	1,803
56	The Distribution of Realized Exchange Rate Volatility. SSRN Electronic Journal, 2001, , .	0.4	125
57	Modeling and Forecasting Realized Volatility. SSRN Electronic Journal, 2001, , .	0.4	203
58	Variance-ratio Statistics and High-frequency Data: Testing for Changes in Intraday Volatility Patterns. Journal of Finance, 2001, 56, 305-327.	3.2	80
59	The distribution of realized stock return volatility. Journal of Financial Economics, 2001, 61, 43-76.	4.6	1,786
60	Some Reflections on Analysis of High-Frequency Data. Journal of Business and Economic Statistics, 2000, 18, 146-153.	1.8	39
61	Intraday and interday volatility in the Japanese stock market. Journal of International Financial Markets, Institutions and Money, 2000, 10, 107-130.	2.1	145
62	Some Reflections on Analysis of High-Frequency Data. Journal of Business and Economic Statistics, 2000, 18, 146.	1.8	41
63	Exchange Rate Returns Standardized by Realized Volatility are (Nearly) Gaussian. Multinational Finance Journal, 2000, 4, 159-179.	0.5	117
64	Efficient method of moments estimation of a stochastic volatility model: A Monte Carlo study. Journal of Econometrics, 1999, 91, 61-87.	3.5	187
65	Forecasting financial market volatility: Sample frequency vis-Ã-vis forecast horizon. Journal of Empirical Finance, 1999, 6, 457-477.	0.9	270
66	Deutsche Mark-Dollar Volatility: Intraday Activity Patterns, Macroeconomic Announcements, and Longer Run Dependencies. Journal of Finance, 1998, 53, 219-265.	3.2	889
67	Answering the Skeptics: Yes, Standard Volatility Models do Provide Accurate Forecasts. International Economic Review, 1998, 39, 885.	0.6	2,441
68	Intraday periodicity and volatility persistence in financial markets. Journal of Empirical Finance, 1997, 4, 115-158.	0.9	1,014
69	Estimating continuous-time stochastic volatility models of the short-term interest rate. Journal of Econometrics, 1997, 77, 343-377.	3.5	425
70	Heterogeneous Information Arrivals and Return Volatility Dynamics: Uncovering the Longâ€Run in High Frequency Returns. Journal of Finance, 1997, 52, 975-1005.	3.2	416
71	GMM and QML asymptotic standard deviations in stochastic volatility models: Comments on Ruiz (1994). Journal of Econometrics, 1997, 76, 397-403.	3.5	20
72	GMM Estimation of a Stochastic Volatility Model: A Monte Carlo Study. Journal of Business and Economic Statistics, 1996, 14, 328.	1.8	97

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73	Return Volatility and Trading Volume: An Information Flow Interpretation of Stochastic Volatility. Journal of Finance, 1996, 51, 169-204.	3.2	653
74	GMM Estimation of a Stochastic Volatility Model: A Monte Carlo Study. Journal of Business and Economic Statistics, 1996, 14, 328-352.	1.8	250
75	Return Volatility and Trading Volume: An Information Flow Interpretation of Stochastic Volatility. , 1996, 51, 169.		182
76	[Bayesian Analysis of Stochastic Volatility Models]: Comment. Journal of Business and Economic Statistics, 1994, 12, 389.	1.8	5
77	Realized Beta: Persistence and Predictability. Advances in Econometrics, 0, , 1-39.	0.2	129
78	Real-Time Price Discovery in Global Stock, Bond and Foreign Exchange Markets. SSRN Electronic Journal, 0, , .	0.4	29
79	A Reduced Form Framework for Modeling Volatility of Speculative Prices Based on Realized Variation Measures. SSRN Electronic Journal, 0, , .	0.4	18
80	Do Bonds Span Volatility Risk in the U.S. Treasury Market? A Specification Test for Affine Term Structure Models. SSRN Electronic Journal, 0, , .	0.4	8
81	Financial Risk Measurement for Financial Risk Management. SSRN Electronic Journal, 0, , .	0.4	0
82	Reflecting on the VPIN Dispute. SSRN Electronic Journal, 0, , .	0.4	4
83	The Fine Structure of Equity-Index Option Dynamics. SSRN Electronic Journal, 0, , .	0.4	2
84	Intraday Trading Invariance in the E-Mini S&P 500 Futures Market. SSRN Electronic Journal, 0, , .	0.4	26
85	Realized Volatility. SSRN Electronic Journal, 0, , .	0.4	6
86	Continuous-Time Models, Realized Volatilities, and Testable Distributional Implications for Daily Stock Returns. SSRN Electronic Journal, 0, , .	0.4	29
87	Coherent Model-Free Implied Volatility: A Corridor Fix for High-Frequency VIX. SSRN Electronic Journal, 0, , .	0.4	12
88	Volatility Forecasting. SSRN Electronic Journal, 0, , .	0.4	2
89	A Framework for Exploring the Macroeconomic Determinants of Systematic Risk. SSRN Electronic Journal, 0, , .	0.4	13
90	Construction and Interpretation of Model-Free Implied Volatility. SSRN Electronic Journal, 0, , .	0.4	5

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91	Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	0
92	Jump-Robust Volatility Estimation Using Nearest Neighbor Truncation. SSRN Electronic Journal, 0, , .	0.4	2
93	Realized Volatility and Multipower Variation. SSRN Electronic Journal, 0, , .	0.4	1
94	A Descriptive Study of High-Frequency Trade and Quote Option Data. SSRN Electronic Journal, 0, , .	0.4	0
95	Testing for Parameter Instability and Structural Change in Persistent Predictive Regressions. SSRN Electronic Journal, 0, , .	0.4	0