Ken Nyholm

List of Publications by Year
in descending order

8 papers	170 citations	1684188 5 h-index	1720034 7 g-index
8 all docs	8 docs citations	8 times ranked	100 citing authors

#	Article	IF	Citations
1	Nelsonâ€“Siegel, Affine and Quadratic Yield Curve Specifications: Which One is Better at Forecasting?. Journal of Forecasting, 2012, 31, 540-564.	2.8	12
2	How arbitrage-free is the Nelsonâ€“Siegel model?. Journal of Empirical Finance, 2011, 18, 393-407.	1.8	74
3	Long-horizon yield curve projections: comparison of semi-parametric and parametric approaches. Applied Financial Economics, 2008, 18, 1597-1611.	0.5	10
4	Evolving yield curves in the real-world measures: a semi-parametric approach. Journal of Risk, 2005, 7, 29-61.	0.1	22
5	Inferring the private information content of trades: a regime-switching approach. Journal of Applied Econometrics, 2003, 18, 457-470.	2.3	26
6	Regime shifts in the Danish term structure of interest rates. Empirical Economics, 2000, 25, 1-13.	3.0	23
7	Estimation of the bid/ask spread on Danish stocks, an evaluation of Roll's estimator. Applied Financial Economics, 1997, 7, 605-610.	0.5	2
8	Joint Modelling of International Yield Curves. SSRN Electronic Journal, 0, , .	0.4	1