Eric Jacquier

List of Publications by Year
in descending order

12 papers	2,303 citations	1040056 9 h-index	1372567 10 g-index
13 all docs	13 docs citations	13 times ranked	794 citing authors

#	Article	IF	Citations
1	Horizon effect in the term structure of long-run risk-return trade-offs. Computational Statistics and Data Analysis, 2016, 100, 445-466.	1.2	3
2	Disentangling Continuous Volatility From Jumps in Long-Run Risk-Return Relationships. SSRN Electronic Journal, 2013, , .	0.4	0
3	Predicting systematic risk: Implications from growth options. Journal of Empirical Finance, 2010, 17, 991-1005.	1.8	17
4	Empirical evidence on the dependence of credit default swaps and equity prices. Journal of Futures Markets, 2009, 29, 695-712.	1.8	14
5	MCMC maximum likelihood for latent state models. Journal of Econometrics, 2007, 137, 615-640.	6.5	68
6	Credit migration and basket derivatives pricing with copulas. Journal of Computational Finance, 2006, 10, 43-68.	0.3	12
7	Bayesian analysis of stochastic volatility models with fat-tails and correlated errors. Journal of Econometrics, 2004, 122, 185-212.	6.5	491
8	Bayesian Analysis of Stochastic Volatility Models. Journal of Business and Economic Statistics, 2002, 20, 69-87.	2.9	349
9	Bayesian analysis of contingent claim model error. Journal of Econometrics, 2000, 94, 145-180.	6.5	65
10	Bayesian Analysis of Stochastic Volatility Models. Journal of Business and Economic Statistics, 1994, 12, 371-389.	2.9	634
11	Bayesian Analysis of Stochastic Volatility Models. Journal of Business and Economic Statistics, 1994, 12, 371.	2.9	601
12	Market Beta Dynamics and Portfolio Efficiency. SSRN Electronic Journal, 0, , .	0.4	42