Yingying Li

List of Publications by Year
in descending order

24 papers	1,303 citations	687363 13 h-index	713466 21 g-index
25 all docs	25 docs citations	25 times ranked	368 citing authors

#	Article	IF	Citations
1	Microstructure noise in the continuous case: The pre-averaging approach. Stochastic Processes and Their Applications, 2009, 119, 2249-2276.	0.9	559
2	The leverage effect puzzle: Disentangling sources of bias at high frequency. Journal of Financial Economics, 2013, 109, 224-249.	9.0	162
3	Vast Volatility Matrix Estimation Using High-Frequency Data for Portfolio Selection. Journal of the American Statistical Association, 2012, 107, 412-428.	3.1	105
4	Statistical Properties of Microstructure Noise. Econometrica, 2017, 85, 1133-1174.	4.2	78
5	REALIZED VOLATILITY WHEN SAMPLING TIMES ARE POSSIBLY ENDOGENOUS. Econometric Theory, 2014, 30, 580-605.	0.7	59
6	Are volatility estimators robust with respect to modeling assumptions?. Bernoulli, 2007, 13, .	1.3	58
7	On the estimation of integrated covariance matrices of high dimensional diffusion processes. Annals of Statistics, 2011, 39, .	2.6	38
8	Efficient estimation of integrated volatility incorporating trading information. Journal of Econometrics, 2016, 195, 33-50.	6.5	36
9	High-dimensional minimum variance portfolio estimation based on high-frequency data. Journal of Econometrics, 2020, 214, 482-494.	6.5	35
10	High dimensional minimum variance portfolio estimation under statistical factor models. Journal of Econometrics, 2021, 222, 502-515.	6.5	31
11	Estimating the integrated volatility with tick observations. Journal of Econometrics, 2019, 208, 80-100.	6.5	29
12	Volatility inference in the presence of both endogenous time and microstructure noise. Stochastic Processes and Their Applications, 2013, 123, 2696-2727.	0.9	26
13	A unified approach to volatility estimation in the presence of both rounding and random market microstructure noise. Journal of Econometrics, 2018, 203, 187-222.	6.5	19
14	Volatility of volatility: Estimation and tests based on noisy high frequency data with jumps. Journal of Econometrics, 2022, 229, 422-451.	6.5	14
15	Realized Volatility When Sampling Times are Possibly Endogenous. SSRN Electronic Journal, 2009, , .	0.4	12
16	Vast Volatility Matrix Estimation using High Frequency Data for Portfolio Selection. SSRN Electronic Journal, 2010, , .	0.4	12
17	Volatility measurement with pockets of extreme return persistence. Journal of Econometrics, 2023, 237, 105048.	6.5	9
18	Statistical Properties of Microstructure Noise. SSRN Electronic Journal, 2013, , .	0.4	5

#	Article	IF	Citations
19	Estimating the Integrated Volatility When Microstructure Noise is Dependent and Observation Times are Irregular. SSRN Electronic Journal, 2015, , .	0.4	5
20	A Unified Approach to Volatility Estimation in the Presence of Both Rounding and Random Market Microstructure Noise. SSRN Electronic Journal, 2017, , .	0.4	2
21	High-Dimensional Minimum Variance Portfolio Estimation Based on High-Frequency Data. SSRN Electronic Journal, 0, , .	0.4	1
22	Comment on: Limit of Random Measures Associated with the Increments of a Brownian Semimartingale*. Journal of Financial Econometrics, 2018, 16, 583-587.	1.5	1
23	Efficient Estimation of Integrated Volatility Incorporating Trading Information. SSRN Electronic Journal, 0, , .	0.4	0
24	Approaching Mean-Variance Efficiency for Large Portfolios. SSRN Electronic Journal, 2018, , .	0.4	0