Takayuki Morimoto

List of Publications by Year
in descending order

8 papers	69 citations	1684188 5 h-index	1720034 7 g-index
9 all docs	9 docs citations	9 times ranked	40 citing authors

#	Article	IF	Citations
1	Boxâ€œCox realized asymmetric stochastic volatility models with generalized Student's<i>t</i>-error distributions. Journal of Applied Statistics, 2016, 43, 1906-1927.	1.3	20
2	Forecasting Financial Market Volatility Using a Dynamic Topic Model. Asia-Pacific Financial Markets, 2017, 24, 149-167.	2.4	17
3	Realized Non-linear Stochastic Volatility Models with Asymmetric Effects and Generalized Student's <i>t</i>-Distributions. Journal of the Japan Statistical Society, 2014, 44, 83-118.	0.1	13
4	Estimation of realized stochastic volatility models using Hamiltonian Monte Carlo-Based methods. Computational Statistics, 2015, 30, 491-516.	1.5	10
5	OPTIMAL WEIGHT FOR REALIZED VARIANCE BASED ON INTERMITTENT HIGH-FREQUENCY DATA*. Japanese Economic Review, 2012, 63, 497-527.	1.3	6
6	Robust estimation of a high-dimensional integrated covariance matrix. Communications in Statistics Part B: Simulation and Computation, 2017, 46, 1102-1112.	1.2	2
7	Incorporating Realized Quarticity into a Realized Stochastic Volatility Model. Asia-Pacific Financial Markets, 2019, 26, 495-528.	2.4	1
8	An integrated framework for visualizing and forecasting realized covariance matrices. Japanese Journal of Statistics and Data Science, 2021, 4, 577-599.	1.2	0