

Mikkel Bennedsen

List of Publications by Year in descending order

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Version: 2024-02-01

10
papers

212
citations

1684188

5
h-index

1588992

8
g-index

21
all docs

21
docs citations

21
times ranked

116
citing authors

#	ARTICLE	IF	CITATIONS
1	Hybrid scheme for Brownian semistationary processes. Finance and Stochastics, 2017, 21, 931-965.	1.1	87
2	Decoupling the Short- and Long-Term Behavior of Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	36
3	Decoupling the Short- and Long-Term Behavior of Stochastic Volatility. Journal of Financial Econometrics, 2022, 20, 961-1006.	1.5	26
4	A rough multi-factor model of electricity spot prices. Energy Economics, 2017, 63, 301-313.	12.1	20
5	Modeling, forecasting, and nowcasting U.S. CO2 emissions using many macroeconomic predictors. Energy Economics, 2021, 96, 105118.	12.1	15
6	Trend analysis of the airborne fraction and sink rate of anthropogenically released CO ₂ . Biogeosciences, 2019, 16, 3651-3663.	3.3	12
7	Semiparametric estimation and inference on the fractal index of Gaussian and conditionally Gaussian time series data. Econometric Reviews, 2020, 39, 875-903.	1.1	5
8	The local fractional bootstrap. Scandinavian Journal of Statistics, 2019, 46, 329-359.	1.4	4
9	Rough Electricity: A New Fractal Multi-Factor Model of Electricity Spot Prices. SSRN Electronic Journal, 0, , .	0.4	4
10	Designing a statistical procedure for monitoring global carbon dioxide emissions. Climatic Change, 2021, 166, 1.	3.6	3