Mikkel Bennedsen

List of Publications by Year
in descending order

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