Neil Shephard

List of Publications by Year
in descending order

20 papers	4,590 citations	687363 13 h-index	794594 19 g-index
21 all docs	21 docs citations	21 times ranked	1288 citing authors

#	Article	IF	Citations
1	Econometric analysis of realized volatility and its use in estimating stochastic volatility models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2002, 64, 253-280.	2.2	1,640
2	Designing Realized Kernels to Measure the ex post Variation of Equity Prices in the Presence of Noise. Econometrica, 2008, 76, 1481-1536.	4.2	899
3	Econometric Analysis of Realized Covariation: High Frequency Based Covariance, Regression, and Correlation in Financial Economics. Econometrica, 2004, 72, 885-925.	4.2	717
4	Multivariate realised kernels: Consistent positive semi-definite estimators of the covariation of equity prices with noise and non-synchronous trading. Journal of Econometrics, 2011, 162, 149-169.	6.5	390
5	Realising the future: forecasting with highâ€frequencyâ€based volatility (HEAVY) models. Journal of Applied Econometrics, 2010, 25, 197-231.	2.3	335
6	Multivariate highâ€frequencyâ€based volatility (HEAVY) models. Journal of Applied Econometrics, 2012, 27, 907-933.	2.3	181
7	Likelihood-Based Estimation of Latent Generalized ARCH Structures. Econometrica, 2004, 72, 1481-1517.	4.2	89
8	Econometric Analysis of Vast Covariance Matrices Using Composite Realized Kernels and Their Application to Portfolio Choice. Journal of Business and Economic Statistics, 2016, 34, 504-518.	2.9	54
9	Fitting Vast Dimensional Time-Varying Covariance Models. Journal of Business and Economic Statistics, 2021, 39, 652-668.	2.9	51
10	Integer-valued LÃ©vy processes and low latency financial econometrics. Quantitative Finance, 2012, 12, 587-605.	1.7	47
11	Econometric analysis of multivariate realised QML: Estimation of the covariation of equity prices under asynchronous trading. Journal of Econometrics, 2017, 201, 19-42.	6.5	36
12	Integerâ€valued Trawl Processes: A Class of Stationary Infinitely Divisible Processes. Scandinavian Journal of Statistics, 2014, 41, 693-724.	1.4	31
13	Time Series Experiments and Causal Estimands: Exact Randomization Tests and Trading. Journal of the American Statistical Association, 2019, 114, 1665-1682.	3.1	27
14	Panel experiments and dynamic causal effects: A finite population perspective. Quantitative Economics, 2021, 12, 1171-1196.	1.4	22
15	Continuous Time Analysis of Fleeting Discrete Price Moves. Journal of the American Statistical Association, 2017, 112, 1090-1106.	3.1	14
16	Moment Conditions and Bayesian Non-Parametrics. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2019, 81, 5-43.	2.2	12
17	Is Improving Access to University Enough? Socioâ€Economic Gaps in the Earnings of English Graduates. Oxford Bulletin of Economics and Statistics, 2019, 81, 328-368.	1.7	11
18	A comparison of sample survey measures of earnings of English graduates with administrative data. Journal of the Royal Statistical Society Series A: Statistics in Society, 2019, 182, 719-754.	1.1	10

#	Article	IF	Citations
19	A nonparametric Bayesian approach to copula estimation. Journal of Statistical Computation and Simulation, 2018, 88, 1081-1105.	1.2	8
20	A Nonparametric Dynamic Causal Model for Macroeconometrics. SSRN Electronic Journal, 0, , .	0.4	2