Yue Qiu

List of Publications by Year
in descending order

6 papers	41 citations	1937685 4 h-index	2053705 5 g-index
6 all docs	6 docs citations	6 times ranked	12 citing authors

#	Article	IF	Citations
1	Forecasting Bitcoin realized volatility by exploiting measurement error under model uncertainty. Journal of Empirical Finance, 2021, 62, 179-201.	1.8	15
2	Forecasting Bitcoin realized volatility by measuring the spillover effect among cryptocurrencies. Economics Letters, 2021, 208, 110092.	1.9	8
3	Global factors and stock market integration. International Review of Economics and Finance, 2022, 80, 526-551.	4.5	7
4	Forecasting the Consumer Confidence Index with tree-based MIDAS regressions. Economic Modelling, 2020, 91, 247-256.	3.8	6
5	Complete subset least squares support vector regression. Economics Letters, 2021, 200, 109737.	1.9	3
6	Forecasting Equity Index Volatility by Measuring the Linkage among Component Stocks*. Journal of Financial Econometrics, 0, , .	1.5	2