

Peter Reinhard Hansen

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2264313/publications.pdf>

Version: 2024-02-01

7
papers

258
citations

1937685

4
h-index

1872680

6
g-index

8
all docs

8
docs citations

8
times ranked

160
citing authors

#	ARTICLE	IF	CITATIONS
1	Exponential GARCH Modeling With Realized Measures of Volatility. Journal of Business and Economic Statistics, 2016, 34, 269-287.	2.9	126
2	Granger's representation theorem: A closed-form expression for I(1) processes. Econometrics Journal, 2005, 8, 23-38.	2.3	38
3	An Unbiased Measure of Realized Variance. SSRN Electronic Journal, 2004, , .	0.4	35
4	Quadratic Variation by Markov Chains. SSRN Electronic Journal, 0, , .	0.4	26
5	Forecasting Volatility Using High-Frequency Data. , 0, , 525-556.		17
6	A martingale decomposition of discrete Markov chains. Economics Letters, 2015, 133, 14-18.	1.9	4
7	Option pricing with state-dependent pricing kernel. Journal of Futures Markets, 2022, 42, 1409-1433.	1.8	2