

Peter Reinhard Hansen

List of Publications by Year in descending order

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7
papers

258
citations

1937685

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1872680

6
g-index

8
all docs

8
docs citations

8
times ranked

160
citing authors

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