Viktor Todorov

List of Publications by Year
in descending order

18 papers	723 citations	1040056 9 h-index	888059 17 g-index
18 all docs	18 docs citations	18 times ranked	281 citing authors

#	Article	IF	Citations
1	Bias reduction in spot volatility estimation from options. Journal of Econometrics, 2023, 234, 53-81.	6.5	1
2	Information gains from using shortâ€dated options for measuring and forecasting volatility. Journal of Applied Econometrics, 2022, 37, 368-391.	2.3	4
3	A Descriptive Study of High-Frequency Trade and Quote Option Data*. Journal of Financial Econometrics, 2021, 19, 128-177.	1.5	14
4	Recalcitrant betas: Intraday variation in the crossâ€sectional dispersion of systematic risk. Quantitative Economics, 2021, 12, 647-682.	1.4	16
5	Higher-order small time asymptotic expansion of ItÃ´ semimartingale characteristic function with application to estimation of leverage from options. Stochastic Processes and Their Applications, 2021, 142, 671-705.	0.9	4
6	Nonparametric implied LÃ©vy densities. Annals of Statistics, 2019, 47, .	2.6	7
7	Jump factor models in large crossâ€sections. Quantitative Economics, 2019, 10, 419-456.	1.4	15
8	Nonparametric spot volatility from options. Annals of Applied Probability, 2019, 29, .	1.3	24
9	Limit theorems for integrated local empirical characteristic exponents from noisy high-frequency data with application to volatility and jump activity estimation. Annals of Applied Probability, 2018, 28, .	1.3	15
10	Shortâ€Term Market Risks Implied by Weekly Options. Journal of Finance, 2017, 72, 1335-1386.	5.1	101
11	Parametric Inference and Dynamic State Recovery From Option Panels. Econometrica, 2015, 83, 1081-1145.	4.2	101
12	Inverse Realized Laplace Transforms for Nonparametric Volatility Density Estimation in Jump-Diffusions. Journal of the American Statistical Association, 2012, 107, 622-635.	3.1	20
13	Realized Laplace transforms for pure-jump semimartingales. Annals of Statistics, 2012, 40, .	2.6	22
14	The Realized Laplace Transform of Volatility. Econometrica, 2012, 80, 1105-1127.	4.2	56
15	Volatility Jumps. Journal of Business and Economic Statistics, 2011, 29, 356-371.	2.9	197
16	Limit theorems for power variations of pure-jump processes with application to activity estimation. Annals of Applied Probability, 2011, 21, .	1.3	31
17	Estimation of Jump Tails. Econometrica, 2011, 79, 1727-1783.	4.2	93
18	Testing the Dimensionality of Policy Shocks. Review of Economics and Statistics, 0, , 1-13.	4.3	2