

Zhuo Huang

List of Publications by Year in descending order

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17
papers

863
citations

1040056

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996975

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17
all docs

17
docs citations

17
times ranked

428
citing authors

#	ARTICLE	IF	CITATIONS
1	Option pricing with state-dependent pricing kernel. Journal of Futures Markets, 2022, 42, 1409-1433.	1.8	2
2	Modeling dynamic higher moments of crude oil futures. Finance Research Letters, 2021, 39, 101570.	6.7	7
3	Pricing VIX options with realized volatility. Journal of Futures Markets, 2021, 41, 1180-1200.	1.8	8
4	Does measurement error matter in volatility forecasting? Empirical evidence from the Chinese stock market. Economic Modelling, 2020, 87, 148-157.	3.8	6
5	Which volatility model for option valuation in China? Empirical evidence from SSE 50 ETF options. Applied Economics, 2020, 52, 1866-1880.	2.2	12
6	VIX term structure and VIX futures pricing with realized volatility. Journal of Futures Markets, 2019, 39, 72-93.	1.8	38
7	Pricing the CBOE VIX Futures with the Heston-Nandi GARCH Model. Journal of Futures Markets, 2017, 37, 641-659.	1.8	46
8	Option Pricing with the Realized GARCH Model: An Analytical Approximation Approach. Journal of Futures Markets, 2017, 37, 328-358.	1.8	41
9	China's personal credit reporting system in the internet finance era: challenges and opportunities. China Economic Journal, 2016, 9, 288-303.	4.0	24
10	Revisiting the risk-return relation in the Chinese stock market: Decomposition of risk premium and volatility feedback effect. China Economic Journal, 2016, 9, 140-153.	4.0	1
11	Exponential GARCH Modeling With Realized Measures of Volatility. Journal of Business and Economic Statistics, 2016, 34, 269-287.	2.9	126
12	Modeling long memory volatility using realized measures of volatility: A realized HAR GARCH model. Economic Modelling, 2016, 52, 812-821.	3.8	35
13	Is there a structural change in the persistence of WTI-Brent oil price spreads in the post-2010 period?. Economic Modelling, 2015, 50, 64-71.	3.8	45
14	Estimation of extreme value-at-risk: An EVT approach for quantile GARCH model. Economics Letters, 2014, 124, 378-381.	1.9	12
15	Ownership Restructuring, Marketization and Wealth Inequality in Urban China: 1995 and 2002. China and World Economy, 2012, 20, 37-62.	2.1	3
16	Realized GARCH: a joint model for returns and realized measures of volatility. Journal of Applied Econometrics, 2012, 27, 877-906.	2.3	457
17	Do VIX futures contribute to the valuation of VIX options?. Journal of Futures Markets, 0, , .	1.8	0