Toshiaki Watanabe

List of Publications by Year
in descending order

11 papers	314 citations	1307594 7 h-index	1281871 11 g-index
11 all docs	11 docs citations	11 times ranked	144 citing authors

#	Article	IF	Citations
1	Estimating stochastic volatility models using daily returns and realized volatility simultaneously. Computational Statistics and Data Analysis, 2009, 53, 2404-2426.	1.2	107
2	Block sampler and posterior mode estimation for asymmetric stochastic volatility models. Computational Statistics and Data Analysis, 2008, 52, 2892-2910.	1.2	66
3	QUANTILE FORECASTS OF FINANCIAL RETURNS USING REALIZED GARCH MODELS*. Japanese Economic Review, 2012, 63, 68-80.	1.3	49
4	Volatility and quantile forecasts by realized stochastic volatility models with generalized hyperbolic distribution. International Journal of Forecasting, 2016, 32, 437-457.	6.5	33
5	News impact curve for stochastic volatility models. Economics Letters, 2013, 120, 130-134.	1.9	13
6	Bayesian modeling and forecasting of Valueâ€atâ€Risk via threshold realized volatility. Applied Stochastic Models in Business and Industry, 2019, 35, 747-765.	1.5	11
7	Bayesian estimation of realized GARCH-type models with application to financial tail risk management. Econometrics and Statistics, 2023, 28, 30-46.	0.8	10
8	Pricing Nikkei 225 Options Using Realized Volatility. Japanese Economic Review, 2014, 65, 431-467.	1.3	9
9	Market variance risk premiums in Japan for asset predictability. Empirical Economics, 2014, 47, 169-198.	3.0	8
10	Forecasting Daily Volatility of Stock Price Index Using Daily Returns and Realized Volatility. Econometrics and Statistics, 2021, , .	0.8	7
11	Evaluating the performance of futures hedging using multivariate realized volatility. Journal of the Japanese and International Economies, 2015, 38, 148-171.	2.7	1