

# Louis H Ederington

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4606129/publications.pdf>

Version: 2024-02-01

10  
papers

309  
citations

1307594

7  
h-index

1474206

9  
g-index

10  
all docs

10  
docs citations

10  
times ranked

182  
citing authors

#	ARTICLE	IF	CITATIONS
1	Bond market event study methods. <i>Journal of Banking and Finance</i> , 2015, 58, 281-293.	2.9	68
2	How asymmetric is U.S. stock market volatility?. <i>Journal of Financial Markets</i> , 2010, 13, 225-248.	1.8	52
3	Forecasting volatility. <i>Journal of Futures Markets</i> , 2005, 25, 465-490.	1.8	43
4	Intraday Volatility in Interest-Rate and Foreign-Exchange Markets: ARCH, Announcement, and Seasonality Effects. <i>Journal of Futures Markets</i> , 2001, 21, 517-552.	1.8	38
5	Minimum variance hedging when spot price changes are partially predictable. <i>Journal of Banking and Finance</i> , 2008, 32, 654-663.	2.9	37
6	Volatility trade design. <i>Journal of Futures Markets</i> , 2005, 25, 243-279.	1.8	29
7	Longer-Term Time-Series Volatility Forecasts. <i>Journal of Financial and Quantitative Analysis</i> , 2010, 45, 1055-1076.	3.5	26
8	Dynamics of Arbitrage. <i>Journal of Financial and Quantitative Analysis</i> , 2021, 56, 1350-1380.	3.5	11
9	The bias in time series volatility forecasts. <i>Journal of Futures Markets</i> , 2010, 30, 305-323.	1.8	3
10	The cross-sectional relation between conditional heteroskedasticity, the implied volatility smile, and the variance risk premium. <i>Journal of Banking and Finance</i> , 2013, 37, 3388-3400.	2.9	2