Louis H Ederington

List of Publications by Year
in descending order

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	Dynamics of Arbitrage. Journal of Financial and Quantitative Analysis, 2021, 56, 1350-1380.	3.5	11
2	Bond market event study methods. Journal of Banking and Finance, 2015, 58, 281-293.	2.9	68
3	The cross-sectional relation between conditional heteroskedasticity, the implied volatility smile, and the variance risk premium. Journal of Banking and Finance, 2013, 37, 3388-3400.	2.9	2
4	The bias in time series volatility forecasts. Journal of Futures Markets, 2010, 30, 305-323.	1.8	3
5	Longer-Term Time-Series Volatility Forecasts. Journal of Financial and Quantitative Analysis, 2010, 45, 1055-1076.	3.5	26
6	How asymmetric is U.S. stock market volatility?. Journal of Financial Markets, 2010, 13, 225-248.	1.3	52
7	Minimum variance hedging when spot price changes are partially predictable. Journal of Banking and Finance, 2008, 32, 654-663.	2.9	37
8	Volatility trade design. Journal of Futures Markets, 2005, 25, 243-279.	1.8	29
9	Forecasting volatility. Journal of Futures Markets, 2005, 25, 465-490.	1.8	43
10	Intraday Volatility in Interest-Rate and Foreign-Exchange Markets: ARCH, Announcement, and Seasonality Effects. Journal of Futures Markets, 2001, 21, 517-552.	1.8	38