

# Zhiyuan Pan

## List of Publications by Year in descending order

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29  
papers

761  
citations

687363

13  
h-index

552781

26  
g-index

29  
all docs

29  
docs citations

29  
times ranked

380  
citing authors

#	ARTICLE	IF	CITATIONS
1	Oil price volatility and macroeconomic fundamentals: A regime switching GARCH-MIDAS model. <i>Journal of Empirical Finance</i> , 2017, 43, 130-142.	1.8	154
2	Oil price increases and the predictability of equity premium. <i>Journal of Banking and Finance</i> , 2019, 102, 43-58.	2.9	109
3	Multifractal detrending moving average analysis on the US Dollar exchange rates. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2011, 390, 3512-3523.	2.6	92
4	Hedging crude oil using refined product: A regime switching asymmetric DCC approach. <i>Energy Economics</i> , 2014, 46, 472-484.	12.1	58
5	Time-varying Parameter Realized Volatility Models. <i>Journal of Forecasting</i> , 2017, 36, 566-580.	2.8	40
6	Volatility spillover from the US to international stock markets: A heterogeneous volatility spillover GARCH model. <i>Journal of Forecasting</i> , 2018, 37, 385-400.	2.8	35
7	The relationships between petroleum and stock returns: An asymmetric dynamic equi-correlation approach. <i>Energy Economics</i> , 2016, 56, 453-463.	12.1	34
8	Forecasting stock market volatility: The role of technical variables. <i>Economic Modelling</i> , 2020, 84, 55-65.	3.8	32
9	Forecasting stock returns: A predictor-constrained approach. <i>Journal of Empirical Finance</i> , 2020, 55, 200-217.	1.8	30
10	Forecasting stock return volatility: A comparison between the roles of short-term and long-term leverage effects. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 492, 168-180.	2.6	26
11	Improving volatility prediction and option valuation using VIX information: A volatility spillover GARCH model. <i>Journal of Futures Markets</i> , 2019, 39, 744-776.	1.8	26
12	Forecasting U.S. real GDP using oil prices: A time-varying parameter MIDAS model. <i>Energy Economics</i> , 2018, 72, 177-187.	12.1	23
13	Industry equi-correlation: A powerful predictor of stock returns. <i>Journal of Empirical Finance</i> , 2020, 59, 1-24.	1.8	16
14	Modelling tail dependence between energy market and stock markets in the BRIC countries. <i>Applied Economics Letters</i> , 2014, 21, 789-794.	1.8	12
15	Macroeconomic fundamentals, jump dynamics and expected volatility. <i>Quantitative Finance</i> , 2020, 20, 1345-1371.	1.7	12
16	Asymptotically distribution-free tests for the volatility function of a diffusion. <i>Journal of Econometrics</i> , 2015, 184, 124-144.	6.5	10
17	Testing asymmetric correlations in stock returns via empirical likelihood method. <i>China Finance Review International</i> , 2014, 4, 42-57.	8.4	8
18	Heterogeneous beliefs and aggregate market volatility revisited: New evidence from China. <i>Pacific-Basin Finance Journal</i> , 2019, 55, 127-141.	3.9	8

#	ARTICLE	IF	CITATIONS
19	What can we learn from the return predictability over the business cycle?. Journal of Forecasting, 2021, 40, 108-131.	2.8	8
20	A model-free test for contagion between crude oil and stock markets. Economics Letters, 2015, 130, 1-4.	1.9	7
21	Are financial returns really predictable out-of-sample?: Evidence from a new bootstrap test. Economic Modelling, 2019, 81, 124-135.	3.8	7
22	A nonparametric approach to test for predictability. Economics Letters, 2016, 148, 10-16.	1.9	4
23	Macroeconomic uncertainty and expected shortfall (and value at risk): a new dynamic semiparametric model. Quantitative Finance, 2021, 21, 1791-1805.	1.7	3
24	Improving futures hedging performance using option information: Evidence from the S&P 500 index. Finance Research Letters, 2019, 28, 112-117.	6.7	2
25	Uncertainty and the predictability of stock returns. Journal of Forecasting, 0, , .	2.8	2
26	Realized bipower variation, jump components, and option valuation. Journal of Futures Markets, 2021, 41, 1933.	1.8	1
27	Structural breaks, macroeconomic fundamentals and cross hedge ratio. Finance Research Letters, 2022, 47, 102633.	6.7	1
28	Shrinking return forecasts. Financial Review, 2022, 57, 641-661.	1.8	1
29	Jump dynamics, spillover effect and option valuation. North American Journal of Economics and Finance, 2022, 62, 101717.	3.5	0