

Zhiyuan Pan

List of Publications by Year in descending order

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Version: 2024-02-01

29
papers

761
citations

687363

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26
g-index

29
all docs

29
docs citations

29
times ranked

380
citing authors

#	ARTICLE	IF	CITATIONS
1	Structural breaks, macroeconomic fundamentals and cross hedge ratio. Finance Research Letters, 2022, 47, 102633.	6.7	1
2	Shrinking return forecasts. Financial Review, 2022, 57, 641-661.	1.8	1
3	Jump dynamics, spillover effect and option valuation. North American Journal of Economics and Finance, 2022, 62, 101717.	3.5	0
4	What can we learn from the return predictability over the business cycle?. Journal of Forecasting, 2021, 40, 108-131.	2.8	8
5	Macroeconomic uncertainty and expected shortfall (and value at risk): a new dynamic semiparametric model. Quantitative Finance, 2021, 21, 1791-1805.	1.7	3
6	Realized bipower variation, jump components, and option valuation. Journal of Futures Markets, 2021, 41, 1933.	1.8	1
7	Forecasting stock market volatility: The role of technical variables. Economic Modelling, 2020, 84, 55-65.	3.8	32
8	Forecasting stock returns: A predictor-constrained approach. Journal of Empirical Finance, 2020, 55, 200-217.	1.8	30
9	Industry equi-correlation: A powerful predictor of stock returns. Journal of Empirical Finance, 2020, 59, 1-24.	1.8	16
10	Macroeconomic fundamentals, jump dynamics and expected volatility. Quantitative Finance, 2020, 20, 1345-1371.	1.7	12
11	Are financial returns really predictable out-of-sample?: Evidence from a new bootstrap test. Economic Modelling, 2019, 81, 124-135.	3.8	7
12	Oil price increases and the predictability of equity premium. Journal of Banking and Finance, 2019, 102, 43-58.	2.9	109
13	Heterogeneous beliefs and aggregate market volatility revisited: New evidence from China. Pacific-Basin Finance Journal, 2019, 55, 127-141.	3.9	8
14	Improving volatility prediction and option valuation using VIX information: A volatility spillover GARCH model. Journal of Futures Markets, 2019, 39, 744-776.	1.8	26
15	Improving futures hedging performance using option information: Evidence from the S&P 500 index. Finance Research Letters, 2019, 28, 112-117.	6.7	2
16	Volatility spillover from the US to international stock markets: A heterogeneous volatility spillover GARCH model. Journal of Forecasting, 2018, 37, 385-400.	2.8	35
17	Forecasting U.S. real GDP using oil prices: A time-varying parameter MIDAS model. Energy Economics, 2018, 72, 177-187.	12.1	23
18	Forecasting stock return volatility: A comparison between the roles of short-term and long-term leverage effects. Physica A: Statistical Mechanics and Its Applications, 2018, 492, 168-180.	2.6	26

#	ARTICLE	IF	CITATIONS
19	Oil price volatility and macroeconomic fundamentals: A regime switching GARCH-MIDAS model. Journal of Empirical Finance, 2017, 43, 130-142.	1.8	154
20	Time-varying Parameter Realized Volatility Models. Journal of Forecasting, 2017, 36, 566-580.	2.8	40
21	The relationships between petroleum and stock returns: An asymmetric dynamic equi-correlation approach. Energy Economics, 2016, 56, 453-463.	12.1	34
22	A nonparametric approach to test for predictability. Economics Letters, 2016, 148, 10-16.	1.9	4
23	A model-free test for contagion between crude oil and stock markets. Economics Letters, 2015, 130, 1-4.	1.9	7
24	Asymptotically distribution-free tests for the volatility function of a diffusion. Journal of Econometrics, 2015, 184, 124-144.	6.5	10
25	Testing asymmetric correlations in stock returns via empirical likelihood method. China Finance Review International, 2014, 4, 42-57.	8.4	8
26	Modelling tail dependence between energy market and stock markets in the BRIC countries. Applied Economics Letters, 2014, 21, 789-794.	1.8	12
27	Hedging crude oil using refined product: A regime switching asymmetric DCC approach. Energy Economics, 2014, 46, 472-484.	12.1	58
28	Multifractal detrending moving average analysis on the US Dollar exchange rates. Physica A: Statistical Mechanics and Its Applications, 2011, 390, 3512-3523.	2.6	92
29	Uncertainty and the predictability of stock returns. Journal of Forecasting, 0, , .	2.8	2