Esther Ruiz Ortega

List of Publications by Year
in descending order

54 papers	2,808 citations	430754 18 h-index	206029 48 g-index
59 all docs	59 docs citations	59 times ranked	1151 citing authors

#	Article	IF	Citations
1	Multivariate Stochastic Variance Models. Review of Economic Studies, 1994, 61, 247-264.	2.9	1,021
2	Unobserved component time series models with Arch disturbances. Journal of Econometrics, 1992, 52, 129-157.	3.5	257
3	Quasi-maximum likelihood estimation of stochastic volatility models. Journal of Econometrics, 1994, 63, 289-306.	3.5	231
4	Estimation methods for stochastic volatility models: a survey. Journal of Economic Surveys, 2004, 18, 613-649.	3.7	173
5	Bootstrap prediction for returns and volatilities in GARCH models. Computational Statistics and Data Analysis, 2006, 50, 2293-2312.	0.7	114
6	Frontiers in VaR forecasting and backtesting. International Journal of Forecasting, 2016, 32, 475-501.	3.9	99
7	Bootstrap predictive inference for ARIMA processes. Journal of Time Series Analysis, 2004, 25, 449-465.	0.7	88
8	Effects of outliers on the identification and estimation of GARCH models. Journal of Time Series Analysis, 2007, 28, 471-497.	0.7	87
9	Comparing Univariate and Multivariate Models to Forecast Portfolio Value-at-Risk. Journal of Financial Econometrics, 2013, 11, 400-441.	0.8	59
10	Bootstrapping Financial Time Series. Journal of Economic Surveys, 2002, 16, 271-300.	3.7	58
11	Estimating GARCH volatility in the presence of outliers. Economics Letters, 2012, 114, 86-90.	0.9	57
12	Revisiting Several Popular GARCH Models with Leverage Effect: Differences and Similarities. Journal of Financial Econometrics, 2012, 10, 637-668.	0.8	54
13	Effects of parameter estimation on prediction densities: a bootstrap approach. International Journal of Forecasting, 2001, 17, 83-103.	3.9	47
14	MGARCH models: Trade-off between feasibility and flexibility. International Journal of Forecasting, 2018, 34, 45-63.	3.9	37
15	Bootstrap prediction intervals in stateâ€“space models. Journal of Time Series Analysis, 2009, 30, 167-178.	0.7	36
16	Modelling long-memory volatilities with leverage effect: A-LMSV versus FIEGARCH. Computational Statistics and Data Analysis, 2008, 52, 2846-2862.	0.7	30
17	Optimal portfolios with minimum capital requirements. Journal of Banking and Finance, 2012, 36, 1928-1942.	1.4	23
18	Bootstrap multi-step forecasts of non-Gaussian VAR models. International Journal of Forecasting, 2015, 31, 834-848.	3.9	23

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19	Robust bootstrap forecast densities for GARCH returns and volatilities. Journal of Statistical Computation and Simulation, 2017, 87, 3152-3174.	0.7	21
20	Finite sample properties of a QML estimator of stochastic volatility models with long memory. Economics Letters, 2001, 70, 157-164.	0.9	19
21	Testing for Conditional Heteroscedasticity in the Components of Inflation. SSRN Electronic Journal, 0, , .	0.4	19
22	Testing for Conditional Heteroscedasticity in the Components of Inflation. Studies in Nonlinear Dynamics and Econometrics, 2009, 13, .	0.2	19
23	Bootstrap prediction intervals for power-transformed time series. International Journal of Forecasting, 2005, 21, 219-235.	3.9	18
24	Comparing high-dimensional conditional covariance matrices: Implications for portfolio selection. Journal of Banking and Finance, 2020, 118, 105882.	1.4	18
25	Unobserved component models with asymmetric conditional variances. Computational Statistics and Data Analysis, 2006, 50, 2146-2166.	0.7	17
26	Bootstrap prediction mean squared errors of unobserved states based on the Kalman filter with estimated parameters. Computational Statistics and Data Analysis, 2012, 56, 62-74.	0.7	17
27	Prediction intervals in conditionally heteroscedastic time series with stochastic components. International Journal of Forecasting, 2011, 27, 308-319.	3.9	16
28	Estimating Non-stationary Common Factors: Implications for Risk Sharing. Computational Economics, 2020, 55, 37-60.	1.5	15
29	Factor extraction using Kalman filter and smoothing: This is not just another survey. International Journal of Forecasting, 2021, 37, 1399-1425.	3.9	14
30	The uncertainty of conditional returns, volatilities and correlations in DCC models. Computational Statistics and Data Analysis, 2016, 100, 170-185.	0.7	13
31	Robust bootstrap densities for dynamic conditional correlations: implications for portfolio selection and Value-at-Risk. Journal of Statistical Computation and Simulation, 2018, 88, 1976-2000.	0.7	11
32	Growth in stress. International Journal of Forecasting, 2019, 35, 948-966.	3.9	11
33	Determining the number of factors after stationary univariate transformations. Empirical Economics, 2017, 53, 351-372.	1.5	10
34	Threshold stochastic volatility: Properties and forecasting. International Journal of Forecasting, 2017, 33, 1105-1123.	3.9	8
35	Asymmetric stochastic volatility models: Properties and particle filter-based simulated maximum likelihood estimation. Econometrics and Statistics, 2020, 13, 84-105.	0.4	8
36	Prediction regions for intervalâ€valued time series. Journal of Applied Econometrics, 2020, 35, 373-390.	1.3	8

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37	Asymmetric long memory GARCH: a reply to Hwangâ€™s model. Economics Letters, 2003, 78, 415-422.	0.9	7
38	A note on the properties of power-transformed returns in long-memory stochastic volatility models with leverage effect. Computational Statistics and Data Analysis, 2009, 53, 3593-3600.	0.7	7
39	Small- Versus Big-Data Factor Extraction in Dynamic Factor Models: An Empirical Assessment. Advances in Econometrics, 2016, , 401-434.	0.2	7
40	30 years of cointegration and dynamic factor models forecasting and its future with big data: Editorial. International Journal of Forecasting, 2021, 37, 1333-1337.	3.9	5
41	Dynamic factor models: Does the specification matter?. SERIEs, 2021, , 1-32.	0.7	5
42	Identification of asymmetric conditional heteroscedasticity in the presence of outliers. SERIEs, 2016, 7, 179-201.	0.7	4
43	Stock market regulations and international financial integration: the case of Spain. European Journal of Finance, 1995, 1, 367-382.	1.7	3
44	UNCERTAINTY AND DENSITY FORECASTS OF ARMA MODELS: COMPARISON OF ASYMPTOTIC, BAYESIAN, AND BOOTSTRAP PROCEDURES. Journal of Economic Surveys, 2018, 32, 388-419.	3.7	3
45	Accurate Confidence Regions for Principal Components Factors*. Oxford Bulletin of Economics and Statistics, 2021, 83, 1432.	0.9	2
46	Conditionally heteroscedastic unobserved component models and their reduced form. Economics Letters, 2010, 107, 88-90.	0.9	1
47	A bootstrap approach for generalized Autocontour testing Implications for VIX forecast densities. Econometric Reviews, 2020, 39, 971-990.	0.5	1
48	Asymmetric Stochastic Volatility Models: Properties and Estimation. SSRN Electronic Journal, 0, , .	0.4	1
49	[Bayesian Analysis of Stochastic Volatility Models]: Comment. Journal of Business and Economic Statistics, 1994, 12, 402.	1.8	0
50	An Overview of Probabilistic and Time Series Models in Finance. , 2005, , 27-63.		0
51	Maximally Autocorrelated Power Transformations: A Closer Look at the Properties of Stochastic Volatility Models. Studies in Nonlinear Dynamics and Econometrics, 2012, 16, .	0.2	0
52	The Annals of Computational and Financial Econometrics, first issue. Computational Statistics and Data Analysis, 2012, 56, 2991-2992.	0.7	0
53	Robust Bootstrap Densities for Dynamic Conditional Correlations: Implications for Portfolio Selection and Value-at-Risk. SSRN Electronic Journal, 0, , .	0.4	0
54	Direct versus iterated multiperiod Valueâ€atâ€Risk forecasts. Journal of Economic Surveys, 0, , .	3.7	0