Christian M Hafner

List of Publications by Year
in descending order

49 papers	1,157 citations	516710 16 h-index	454955 30 g-index
52 all docs	52 docs citations	52 times ranked	647 citing authors

#	Article	IF	Citations
1	Dynamic stochastic copula models: estimation, inference and applications. Journal of Applied Econometrics, 2012, 27, 269-295.	2.3	126
2	Volatility impulse responses for multivariate GARCH models: An exchange rate illustration. Journal of International Money and Finance, 2006, 25, 719-740.	2.5	120
3	On asymptotic theory for multivariate GARCH models. Journal of Multivariate Analysis, 2009, 100, 2044-2054.	1.0	85
4	On the estimation of dynamic conditional correlation models. Computational Statistics and Data Analysis, 2012, 56, 3533-3545.	1.2	82
5	Efficient estimation of a multivariate multiplicative volatility model. Journal of Econometrics, 2010, 159, 55-73.	6.5	68
6	Analytical quasi maximum likelihood inference in multivariate volatility models. Metrika, 2008, 67, 219-239.	0.8	63
7	Fourth Moment Structure of Multivariate GARCH Models. Journal of Financial Econometrics, 2003, 1, 26-54.	1.5	61
8	A One Line Derivation of EGARCH. Econometrics, 2014, 2, 92-97.	0.9	61
9	A Generalized Dynamic Conditional Correlation Model: Simulation and Application to Many Assets. Econometric Reviews, 2009, 28, 612-631.	1.1	52
10	Testing for linear vector autoregressive dynamics under multivariate generalized autoregressive heteroskedasticity. Statistica Neerlandica, 2009, 63, 294-323.	1.6	42
11	MULTIVARIATE VOLATILITY MODELING OF ELECTRICITY FUTURES. Journal of Applied Econometrics, 2013, 28, 743-761.	2.3	41
12	Temporal aggregation of multivariate GARCH processes. Journal of Econometrics, 2008, 142, 467-483.	6.5	37
13	Testing for linear autoregressive dynamics under heteroskedasticity. Econometrics Journal, 2000, 3, 177-197.	2.3	34
14	The Spread of the Covid-19 Pandemic in Time and Space. International Journal of Environmental Research and Public Health, 2020, 17, 3827.	2.6	33
15	Testing for Bubbles in Cryptocurrencies with Time-Varying Volatility. Journal of Financial Econometrics, 0, , .	1.5	24
16	The â€œwrong skewnessâ€•problem in stochastic frontier models: A new approach. Econometric Reviews, 2018, 37, 380-400.	1.1	21
17	SEMIPARAMETRIC MULTIVARIATE VOLATILITY MODELS. Econometric Theory, 2007, 23, .	0.7	19
18	Inference in stochastic frontier analysis with dependent error terms. Mathematics and Computers in Simulation, 2014, 102, 104-116.	4.4	19

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19	Macroeconomic news surprises and volatility spillover in foreign exchange markets. Empirical Economics, 2015, 48, 577-607.	3.0	18
20	Volatility of Price Indices for Heterogeneous Goods with Applications to the Fine Art Market. Journal of Applied Econometrics, 2015, 30, 291-312.	2.3	17
21	Durations, volume and the prediction of financial returns in transaction time. Quantitative Finance, 2005, 5, 145-152.	1.7	16
22	Econometric analysis of volatile art markets. Computational Statistics and Data Analysis, 2012, 56, 3091-3104.	1.2	14
23	Identification of structural multivariate GARCH models. Journal of Econometrics, 2022, 227, 212-227.	6.5	13
24	The euro introduction and noneuro currencies. Applied Financial Economics, 2011, 21, 95-116.	0.5	11
25	Estimation of a multiplicative correlation structure in the large dimensional case. Journal of Econometrics, 2020, 217, 431-470.	6.5	11
26	Estimation of temporally aggregated multivariate GARCH models. Journal of Statistical Computation and Simulation, 2007, 77, 629-650.	1.2	9
27	An ARCH model without intercept. Economics Letters, 2015, 129, 13-17.	1.9	8
28	Fair Revaluation of Wine as an Investment. Journal of Wine Economics, 2015, 10, 190-203.	0.8	6
29	WEAK DIFFUSION LIMITS OF DYNAMIC CONDITIONAL CORRELATION MODELS. Econometric Theory, 2017, 33, 691-716.	0.7	6
30	Exponential-Type GARCH Models With Linear-in-Variance Risk Premium. Journal of Business and Economic Statistics, 2021, 39, 589-603.	2.9	6
31	The Euro Introduction and Non-Euro Currencies. SSRN Electronic Journal, 2005, , .	0.4	5
32	Causality and forecasting in temporally aggregated multivariate GARCH processes. Econometrics Journal, 2009, 12, 127-146.	2.3	5
33	Cross-correlating wavelet coefficients with applications to high-frequency financial time series. Journal of Applied Statistics, 2012, 39, 1363-1379.	1.3	5
34	On Asymptotic Theory for ARCH (âˆž) Models. Journal of Time Series Analysis, 2017, 38, 865-879.	1.2	4
35	A note on the Tobit model in the presence of a duration variable. Economics Letters, 2015, 126, 47-50.	1.9	3
36	Multivariate Time Series Models for Asset Prices. , 2012, , 89-115.		2

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37	On heterogeneous latent class models with applications to the analysis of rating scores. Computational Statistics, 2014, 29, 307-330.	1.5	2
38	A simple solution of the spurious regression problem. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.3	2
39	Dynamic Score-Driven Independent Component Analysis. Journal of Business and Economic Statistics, 2023, 41, 298-308.	2.9	2
40	ASYMMETRIES IN BUSINESS CYCLES AND THE ROLE OF OIL PRICES. Macroeconomic Dynamics, 2019, 23, 1622-1648.	0.7	1
41	A dynamic conditional score model for the log correlation matrix. Journal of Econometrics, 2021, , .	6.5	1
42	The effect of additive outliers on a fractional unit root test. AStA Advances in Statistical Analysis, 2016, 100, 401-420.	0.9	0
43	Monthly Art Market Returns. SSRN Electronic Journal, 0, , .	0.4	0
44	Monthly Art Market Returns. Journal of Risk and Financial Management, 2020, 13, 100.	2.3	0
45	Semiparametric Estimation and Variable Selection for Singleâ€Index Copula Models. Journal of Applied Econometrics, 0, , .	2.3	0
46	GARCH Modeling. , 2009, , 464-483.		0
47	Dynamic portfolio selection with sector-specific regularization. Econometrics and Statistics, 2022, , .	0.8	0
48	Panel Stochastic Frontier Analysis with Dependent Error Terms. International Econometric Review, 2021, 13, 24-40.	0.2	0
49	Reconciling negative return skewness with positive time-varying risk premia. Econometric Reviews, 0, , 1-18.	1.1	0