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 Score-Driven Independent Component Analysis. Journal of Business and Economic Statistics, 2023, 41, 298-308.	2.9	2
2	Identification of structural multivariate GARCH models. Journal of Econometrics, 2022, 227, 212-227.	6.5	13
3	Dynamic portfolio selection with sector-specific regularization. Econometrics and Statistics, 2022, , .	0.8	0
4	Exponential-Type GARCH Models With Linear-in-Variance Risk Premium. Journal of Business and Economic Statistics, 2021, 39, 589-603.	2.9	6
5	A dynamic conditional score model for the log correlation matrix. Journal of Econometrics, 2021, , .	6.5	1
6	Panel Stochastic Frontier Analysis with Dependent Error Terms. International Econometric Review, 2021, 13, 24-40.	0.2	0
7	Estimation of a multiplicative correlation structure in the large dimensional case. Journal of Econometrics, 2020, 217, 431-470.	6.5	11
8	Monthly Art Market Returns. Journal of Risk and Financial Management, 2020, 13, 100.	2.3	0
9	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
10	ASYMMETRIES IN BUSINESS CYCLES AND THE ROLE OF OIL PRICES. Macroeconomic Dynamics, 2019, 23, 1622-1648.	0.7	1
11	The â€œwrong skewnessâ€• problem in stochastic frontier models: A new approach. Econometric Reviews, 2018, 37, 380-400.	1.1	21
12	A simple solution of the spurious regression problem. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.3	2
13	WEAK DIFFUSION LIMITS OF DYNAMIC CONDITIONAL CORRELATION MODELS. Econometric Theory, 2017, 33, 691-716.	0.7	6
14	On Asymptotic Theory for ARCH (âˆž) Models. Journal of Time Series Analysis, 2017, 38, 865-879.	1.2	4
15	The effect of additive outliers on a fractional unit root test. AStA Advances in Statistical Analysis, 2016, 100, 401-420.	0.9	0
16	Fair Revaluation of Wine as an Investment. Journal of Wine Economics, 2015, 10, 190-203.	0.8	6
17	An ARCH model without intercept. Economics Letters, 2015, 129, 13-17.	1.9	8
18	A note on the Tobit model in the presence of a duration variable. Economics Letters, 2015, 126, 47-50.	1.9	3

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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	A One Line Derivation of EGARCH. Econometrics, 2014, 2, 92-97.	0.9	61
22	On heterogeneous latent class models with applications to the analysis of rating scores. Computational Statistics, 2014, 29, 307-330.	1.5	2
23	Inference in stochastic frontier analysis with dependent error terms. Mathematics and Computers in Simulation, 2014, 102, 104-116.	4.4	19
24	MULTIVARIATE VOLATILITY MODELING OF ELECTRICITY FUTURES. Journal of Applied Econometrics, 2013, 28, 743-761.	2.3	41
25	Cross-correlating wavelet coefficients with applications to high-frequency financial time series. Journal of Applied Statistics, 2012, 39, 1363-1379.	1.3	5
26	Multivariate Time Series Models for Asset Prices. , 2012, , 89-115.		2
27	On the estimation of dynamic conditional correlation models. Computational Statistics and Data Analysis, 2012, 56, 3533-3545.	1.2	82
28	Econometric analysis of volatile art markets. Computational Statistics and Data Analysis, 2012, 56, 3091-3104.	1.2	14
29	Dynamic stochastic copula models: estimation, inference and applications. Journal of Applied Econometrics, 2012, 27, 269-295.	2.3	126
30	The euro introduction and noneuro currencies. Applied Financial Economics, 2011, 21, 95-116.	0.5	11
31	Efficient estimation of a multivariate multiplicative volatility model. Journal of Econometrics, 2010, 159, 55-73.	6.5	68
32	Causality and forecasting in temporally aggregated multivariate GARCH processes. Econometrics Journal, 2009, 12, 127-146.	2.3	5
33	Testing for linear vector autoregressive dynamics under multivariate generalized autoregressive heteroskedasticity. Statistica Neerlandica, 2009, 63, 294-323.	1.6	42
34	On asymptotic theory for multivariate GARCH models. Journal of Multivariate Analysis, 2009, 100, 2044-2054.	1.0	85
35	A Generalized Dynamic Conditional Correlation Model: Simulation and Application to Many Assets. Econometric Reviews, 2009, 28, 612-631.	1.1	52
36	GARCH Modeling. , 2009, , 464-483.		0

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37	Analytical quasi maximum likelihood inference in multivariate volatility models. Metrika, 2008, 67, 219-239.	0.8	63
38	Temporal aggregation of multivariate GARCH processes. Journal of Econometrics, 2008, 142, 467-483.	6.5	37
39	Estimation of temporally aggregated multivariate GARCH models. Journal of Statistical Computation and Simulation, 2007, 77, 629-650.	1.2	9
40	SEMIPARAMETRIC MULTIVARIATE VOLATILITY MODELS. Econometric Theory, 2007, 23, .	0.7	19
41	Volatility impulse responses for multivariate GARCH models: An exchange rate illustration. Journal of International Money and Finance, 2006, 25, 719-740.	2.5	120
42	The Euro Introduction and Non-Euro Currencies. SSRN Electronic Journal, 2005, , .	0.4	5
43	Durations, volume and the prediction of financial returns in transaction time. Quantitative Finance, 2005, 5, 145-152.	1.7	16
44	Fourth Moment Structure of Multivariate GARCH Models. Journal of Financial Econometrics, 2003, 1, 26-54.	1.5	61
45	Testing for linear autoregressive dynamics under heteroskedasticity. Econometrics Journal, 2000, 3, 177-197.	2.3	34
46	Monthly Art Market Returns. SSRN Electronic Journal, 0, , .	0.4	0
47	Testing for Bubbles in Cryptocurrencies with Time-Varying Volatility. Journal of Financial Econometrics, 0, , .	1.5	24
48	Semiparametric Estimation and Variable Selection for Singleâ€Index Copula Models. Journal of Applied Econometrics, 0, , .	2.3	0
49	Reconciling negative return skewness with positive time-varying risk premia. Econometric Reviews, 0, , 1-18.	1.1	0