Manabu Asai

List of Publications by Year
in descending order

67 papers	1,162 citations	567281 15 h-index	454955 30 g-index
67 all docs	67 docs citations	67 times ranked	544 citing authors

#	ARTICLE	IF	CITATIONS
1	Multivariate Stochastic Volatility: A Review. Econometric Reviews, 2006, 25, 145-175.	1.1	284
2	Forecasting volatility and co-volatility of crude oil and gold futures: Effects of leverage, jumps, spillovers, and geopolitical risks. International Journal of Forecasting, 2020, 36, 933-948.	6.5	101
3	The structure of dynamic correlations in multivariate stochastic volatility models. Journal of Econometrics, 2009, 150, 182-192.	6.5	84
4	Multivariate Stochastic Volatility. , 2009, , 365-400.		63
5	Dynamic Asymmetric Leverage in Stochastic Volatility Models. Econometric Reviews, 2005, 24, 317-332.	1.1	46
6	Asymmetry and Long Memory in Volatility Modeling. Journal of Financial Econometrics, 2012, 10, 495-512.	1.5	46
7	Asymmetric Multivariate Stochastic Volatility. Econometric Reviews, 2006, 25, 453-473.	1.1	45
8	Modelling and forecasting noisy realized volatility. Computational Statistics and Data Analysis, 2012, 56, 217-230.	1.2	39
9	Alternative Asymmetric Stochastic Volatility Models. Econometric Reviews, 2011, 30, 548-564.	1.1	36
10	Autoregressive stochastic volatility models with heavy-tailed distributions: A comparison with multifactor volatility models. Journal of Empirical Finance, 2008, 15, 332-341.	1.8	34
11	The Impact of Jumps and Leverage in Forecasting the Co-Volatility of Oil and Gold Futures. Energies, 2019, 12, 3379.	3.1	30
12	Forecasting co-volatilities via factor models with asymmetry and long memory in realized covariance. Journal of Econometrics, 2015, 189, 251-262.	6.5	29
13	Comparison of MCMC Methods for Estimating GARCH Models. Journal of the Japan Statistical Society, 2006, 36, 199-212.	0.1	25
14	Multivariate stochastic volatility, leverage and news impact surfaces. Econometrics Journal, 2009, 12, 292-309.	2.3	23
15	Realized stochastic volatility with general asymmetry and long memory. Journal of Econometrics, 2017, 199, 202-212.	6.5	20
16	A Portfolio Index GARCH model. International Journal of Forecasting, 2008, 24, 449-461.	6.5	18
17	Forecasting volatility via stock return, range, trading volume and spillover effects: The case of Brazil. North American Journal of Economics and Finance, 2013, 25, 202-213.	3.5	18
18	Bayesian analysis of stochastic volatility models with mixture-of-normal distributions. Mathematics and Computers in Simulation, 2009, 79, 2579-2596.	4.4	16

#	Article	IF	Citations
19	Heterogeneous Asymmetric Dynamic Conditional Correlation Model with Stock Return and Range. Journal of Forecasting, 2013, 32, 469-480.	2.8	14
20	Stress testing correlation matrices for risk management. North American Journal of Economics and Finance, 2013, 26, 310-322.	3.5	12
21	Stochastic Covariance Models. Journal of the Japan Statistical Society, 2013, 43, 127-162.	0.1	12
22	Matrix exponential stochastic volatility with cross leverage. Computational Statistics and Data Analysis, 2016, 100, 331-350.	1.2	11
23	The impact of jumps and leverage in forecasting covolatility. Econometric Reviews, 2017, 36, 638-650.	1.1	11
24	The relationship between stock return volatility and trading volume: the case of the Philippines. Applied Financial Economics, 2008, 18, 1333-1341.	0.5	10
25	Leverage and feedback effects on multifactor Wishart stochastic volatility for option pricing. Journal of Econometrics, 2015, 187, 436-446.	6.5	10
26	The Japanese stock market and the macroeconomy: An empirical investigation. Financial Engineering and the Japanese Markets, 1995, 2, 259-267.	0.3	9
27	Comparison of MCMC Methods for Estimating Stochastic Volatility Models. Computational Economics, 2005, 25, 281-301.	2.6	8
28	Generalized Fractional Processes with Long Memory and Time Dependent Volatility Revisited. Econometrics, 2016, 4, 37.	0.9	8
29	On a Bivariate Hysteretic AR-GARCH Model with Conditional Asymmetry in Correlations. Computational Economics, 2021, 58, 413-433.	2.6	7
30	Block Structure Multivariate Stochastic Volatility Models. SSRN Electronic Journal, 0, , .	0.4	7
31	General asymmetric stochastic volatility models using range data: estimation and empirical evidence from emerging equity markets. Applied Financial Economics, 2010, 20, 1041-1049.	0.5	6
32	Long Memory and Asymmetry for Matrix-Exponential Dynamic Correlation Processes. Journal of Time Series Econometrics, 2015, 7, .	0.4	6
33	Realized stochastic volatility models with generalized Gegenbauer long memory. Econometrics and Statistics, 2020, 16, 42-54.	0.8	6
34	Forecasting Value-at-Risk using block structure multivariate stochastic volatility models. International Review of Economics and Finance, 2015, 40, 40-50.	4.5	5
35	A NEW METHOD TO ESTIMATE STOCHASTIC VOLATILITY MODELS: A LOG-GARCH APPROACH. Journal of the Japan Statistical Society, 1998, 28, 101-114.	0.1	4
36	Non‐trading day effects in asymmetric conditional and stochastic volatility models. Econometrics Journal, 2007, 10, 113-123.	2.3	4

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37	Stochastic Covariance Models. SSRN Electronic Journal, 2010, , .	0.4	4
38	Forecasting volatility using range data: analysis for emerging equity markets in Latin America. Applied Financial Economics, 2012, 22, 461-470.	0.5	4
39	Bayesian Analysis of Realized Matrix-Exponential GARCH Models. Computational Economics, 2022, 59, 103-123.	2.6	4
40	Realized matrix-exponential stochastic volatility with asymmetry, long memory and higher-moment spillovers. Journal of Econometrics, 2022, 227, 285-304.	6.5	4
41	Modelling and Forecasting Noisy Realized Volatility. SSRN Electronic Journal, 0, , .	0.4	4
42	Alternative Asymmetric Stochastic Volatility Models. SSRN Electronic Journal, 0, , .	0.4	3
43	Dynamic Conditional Correlations for Asymmetric Processes. Journal of the Japan Statistical Society, 2012, 41, 143-157.	0.1	3
44	Time series evidence on a new Keynesian theory of the output-inflation trade-off. Applied Economics Letters, 1999, 6, 539-541.	1.8	2
45	A distribution-free test for symmetry with an application to S&P index returns. Applied Economics Letters, 2008, 15, 461-464.	1.8	2
46	Stochastic Multivariate Mixture Covariance Model. Journal of Forecasting, 2017, 36, 139-155.	2.8	2
47	A fractionally integrated Wishart stochastic volatility model. Econometric Reviews, 2017, 36, 42-59.	1.1	2
48	Forecasting the volatility of Nikkei 225 futures. Journal of Futures Markets, 2017, 37, 1141-1152.	1.8	2
49	Estimating and Forecasting Generalized Fractional Long Memory Stochastic Volatility Models. Journal of Risk and Financial Management, 2017, 10, 23.	2.3	2
50	Quasiâ€maximum likelihood estimation of conditional autoregressive Wishart models. Journal of Time Series Analysis, 2021, 42, 271-294.	1.2	2
51	Bayesian nonâ€linear quantile effects on modelling realized kernels. International Journal of Finance and Economics, 2023, 28, 981-995.	3.5	2
52	Asymmetry and Leverage in Realized Volatility. SSRN Electronic Journal, 0, , .	0.4	2
53	Multivariate Hyper-Rotated GARCH-BEKK. Journal of Time Series Econometrics, 2021, .	0.4	2
54	Testing for Serial Correlation in the Presence of Stochastic Volatility. Asia-Pacific Financial Markets, 2000, 7, 321-337.	2.4	1

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55	Heterogeneous Asymmetric Dynamic Conditional Correlation Model with Stock Return and Range. SSRN Electronic Journal, 0, , .	0.4	1
56	Bayesian Analysis of General Asymmetric Multivariate GARCH Models and News Impact Curves. Journal of the Japan Statistical Society, 2015, 45, 129-144.	0.1	1
57	Asymptotic Theory for Extended Asymmetric Multivariate GARCH Processes. International Journal of Statistics and Probability, 2017, 6, 13.	0.3	1
58	A simulation smoother for long memory time series with correlated and heteroskedastic additive noise. Communications in Statistics Part B: Simulation and Computation, 2021, 50, 388-399.	1.2	1
59	Asymptotic and Finite Sample Properties for Multivariate Rotated GARCH Models. Econometrics, 2021, 9, 21.	0.9	1
60	Dynamic Conditional Correlations for Asymmetric Processes. SSRN Electronic Journal, 0, , .	0.4	1
61	Cointegrated Dynamics for a Generalized Long Memory Process: Application to Interest Rates. Journal of Time Series Econometrics, 2020, 12, .	0.4	1
62	A new structural multivariate GARCH-BEKK Model: Causality of green, sustainable and fossil energy ETFs. Communications in Statistics Case Studies Data Analysis and Applications, 2022, 8, 215-233.	0.3	1
63	Portfolio single index (PSI) multivariate conditional and stochastic volatility models. Mathematics and Computers in Simulation, 2008, 78, 209-214.	4.4	0
64	Realized Stochastic Volatility Models with Generalized Gegenbauer Long Memory. SSRN Electronic Journal, 0, , .	0.4	0
65	Bayesian Analysis of Realized Matrix-Exponential GARCH Models. SSRN Electronic Journal, 0, , .	0.4	0
66	Feasible Panel GARCH Models: Variance-Targeting Estimation and Empirical Application. Econometrics and Statistics, 2022, , .	0.8	0
67	High‑dimensional sparse multivariate stochastic volatility models. Journal of Time Series Analysis, 2023, 44, 4-22.	1.2	0