Joann Jasiak

List of Publications by Year
in descending order

29 papers	1,199 citations	687363 13 h-index	610901 24 g-index
30 all docs	30 docs citations	30 times ranked	603 citing authors

#	Article	IF	Citations
1	The Wishart Autoregressive process of multivariate stochastic volatility. Journal of Econometrics, 2009, 150, 167-181.	6.5	220
2	Autoregressive gamma processes. Journal of Forecasting, 2006, 25, 129-152.	2.8	178
3	Stochastic volatility duration models. Journal of Econometrics, 2004, 119, 413-433.	6.5	102
4	Structural Laplace Transform and Compound Autoregressive Models. Journal of Time Series Analysis, 2006, 27, 477-503.	1.2	89
5	Finite Sample Limited Information Inference Methods for Structural Equations and Models With Generated Regressors. International Economic Review, 2001, 42, 815-844.	1.3	88
6	Memory and infrequent breaks. Economics Letters, 2001, 70, 29-41.	1.9	80
7	Dynamic quantile models. Journal of Econometrics, 2008, 147, 198-205.	6.5	71
8	Heterogeneous INAR(1) model with application to car insurance. Insurance: Mathematics and Economics, 2004, 34, 177-192.	1.2	67
9	Multivariate Jacobi process with application to smooth transitions. Journal of Econometrics, 2006, 131, 475-505.	6.5	53
10	The ordered qualitative model for credit rating transitions. Journal of Empirical Finance, 2008, 15, 111-130.	1.8	50
11	Filtering, Prediction and Simulation Methods for Noncausal Processes. Journal of Time Series Analysis, 2016, 37, 405-430.	1.2	34
12	L-performance with an application to hedge funds. Journal of Empirical Finance, 2009, 16, 671-685.	1.8	33
13	Nonlinear Autocorrelograms: an Application to Inter-Trade Durations. Journal of Time Series Analysis, 2002, 23, 127-154.	1.2	32
14	Value at Risk. , 2010, , 553-615.		16
15	Time varying Markov process with partially observed aggregate data: An application to coronavirus. Journal of Econometrics, 2023, 232, 35-51.	6.5	12
16	Stateâ€space Models with Finite Dimensional Dependence. Journal of Time Series Analysis, 2001, 22, 665-678.	1.2	11
17	Noncausal vector autoregressive process: Representation, identification and semi-parametric estimation. Journal of Econometrics, 2017, 200, 118-134.	6.5	11
18	DYNAMIC FACTOR MODELS. Econometric Reviews, 2001, 20, 385-424.	1.1	9

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19	Granularity adjustment for default risk factor model with cohorts. Journal of Banking and Finance, 2012, 36, 1464-1477.	2.9	7
20	Misspecification of noncausal order in autoregressive processes. Journal of Econometrics, 2018, 205, 226-248.	6.5	6
21	Stationary bubble equilibria in rational expectation models. Journal of Econometrics, 2020, 218, 714-735.	6.5	6
22	Forecast performance and bubble analysis in noncausal MAR(1,â€‰1) processes. Journal of Forecasting, 2021, 40, 301-326.	2.8	6
23	Robust analysis of the martingale hypothesis. Econometrics and Statistics, 2019, 9, 17-41.	0.8	4
24	Convolutionâ€based filtering and forecasting: An application to WTI crude oil prices. Journal of Forecasting, 2021, 40, 1230-1244.	2.8	3
25	Testing for Endogeneity of Covid-19 Patient Assignments. Journal of Financial Econometrics, 2022, 20, 875-901.	1.5	1
26	First-Order Autoregressive Processes with Heterogeneous Persistence. Journal of Time Series Analysis, 2003, 24, 283-309.	1.2	0
27	The Tradability Premium on the S&P 500 Index. Journal of Financial Econometrics, 2016, 14, 461-495.	1.5	0
28	Transition model for coronavirus management. Canadian Journal of Economics, 2022, 55, 665-704.	1.2	0
29	Dynamic Deconvolution and Identification of Independent Autoregressive Sources. Journal of Time Series Analysis, 0, , .	1.2	0