Hui Qu

List of Publications by Year
in descending order

9 papers	99 citations	1684188 5 h-index	1588992 8 g-index
9 all docs	9 docs citations	9 times ranked	122 citing authors

#	Article	IF	Citations
1	Asymmetric multivariate HAR models for realized covariance matrix: A study based on volatility timing strategies. Economic Modelling, 2022, 106, 105699.	3.8	2
2	Dynamic hedging using the realized minimum-variance hedge ratio approach â€“ Examination of the CSI 300 index futures. Pacific-Basin Finance Journal, 2019, 57, 101048.	3.9	15
3	Modeling the volatility of realized volatility to improve volatility forecasts in electricity markets. Energy Economics, 2018, 74, 767-776.	12.1	30
4	A New Kernel of Support Vector Regression for Forecasting High-Frequency Stock Returns. Mathematical Problems in Engineering, 2016, 2016, 1-9.	1.1	22
5	Modeling Realized Volatility Dynamics with a Genetic Algorithm. Journal of Forecasting, 2016, 35, 434-444.	2.8	5
6	Forecasting realized volatility in electricity markets using logistic smooth transition heterogeneous autoregressive models. Energy Economics, 2016, 54, 68-76.	12.1	16
7	Adaptive Heterogeneous Autoregressive Models of Realized Volatility Based on a Genetic Algorithm. Abstract and Applied Analysis, 2014, 2014, 1-8.	0.7	3
8	Building Technical Trading System with Genetic Programming: A New Method to Test the Efficiency of Chinese Stock Markets. Computational Economics, 2014, 43, 301-311.	2.6	6
9	Using Hidden Markov Switching-Mixed Normal Distribution Model to Study the Distribution of Chinese Stock Index Returns. , 2011, , .		0