

Tim Bollerslev

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8494550/publications.pdf>

Version: 2024-02-01

30
papers

10,212
citations

331259

21
h-index

500791

28
g-index

31
all docs

31
docs citations

31
times ranked

2713
citing authors

#	ARTICLE	IF	CITATIONS
1	Modeling and Forecasting Realized Volatility. <i>Econometrica</i> , 2003, 71, 579-625.	2.6	2,908
2	The Distribution of Realized Exchange Rate Volatility. <i>Journal of the American Statistical Association</i> , 2001, 96, 42-55.	1.8	1,803
3	Expected Stock Returns and Variance Risk Premia. <i>Review of Financial Studies</i> , 2009, 22, 4463-4492.	3.7	1,449
4	Micro Effects of Macro Announcements: Real-Time Price Discovery in Foreign Exchange. <i>American Economic Review</i> , 2003, 93, 38-62.	4.0	1,096
5	Tails, Fears, and Risk Premia. <i>Journal of Finance</i> , 2011, 66, 2165-2211.	3.2	619
6	Tail risk premia and return predictability. <i>Journal of Financial Economics</i> , 2015, 118, 113-134.	4.6	315
7	Correcting the Errors: Volatility Forecast Evaluation Using High-Frequency Data and Realized Volatilities. <i>Econometrica</i> , 2005, 73, 279-296.	2.6	265
8	Stock Return Predictability and Variance Risk Premia: Statistical Inference and International Evidence. <i>Journal of Financial and Quantitative Analysis</i> , 2014, 49, 633-661.	2.0	222
9	Periodic Autoregressive Conditional Heteroscedasticity. <i>Journal of Business and Economic Statistics</i> , 1996, 14, 139-151.	1.8	215
10	Continuous-time models, realized volatilities, and testable distributional implications for daily stock returns. <i>Journal of Applied Econometrics</i> , 2010, 25, 233-261.	1.3	160
11	Roughing up beta: Continuous versus discontinuous betas and the cross section of expected stock returns. <i>Journal of Financial Economics</i> , 2016, 120, 464-490.	4.6	122
12	Risk and return: Long-run relations, fractional cointegration, and return predictability. <i>Journal of Financial Economics</i> , 2013, 108, 409-424.	4.6	120
13	Jump tails, extreme dependencies, and the distribution of stock returns. <i>Journal of Econometrics</i> , 2013, 172, 307-324.	3.5	116
14	Equity Trading Volume and Volatility: Latent Information Arrivals and Common Long-Run Dependencies. <i>Journal of Business and Economic Statistics</i> , 1999, 17, 9-21.	1.8	114
15	Jumps and betas: A new framework for disentangling and estimating systematic risks. <i>Journal of Econometrics</i> , 2010, 157, 220-235.	3.5	111
16	Bridging the gap between the distribution of realized (ECU) volatility and ARCH modelling (of the Tj ETQq0 0 0 rgBT./Overlock, 10 Tf 50	1.3	97
17	Estimation of Jump Tails. <i>Econometrica</i> , 2011, 79, 1727-1783.	2.6	93
18	Good Volatility, Bad Volatility, and the Cross Section of Stock Returns. <i>Journal of Financial and Quantitative Analysis</i> , 2020, 55, 751-781.	2.0	87

#	ARTICLE	IF	CITATIONS
19	Volume, Volatility, and Public News Announcements. <i>Review of Economic Studies</i> , 2018, 85, 2005-2041.	2.9	71
20	Time-varying jump tails. <i>Journal of Econometrics</i> , 2014, 183, 168-180.	3.5	61
21	Daily House Price Indices: Construction, Modeling, and Longer-run Predictions. <i>Journal of Applied Econometrics</i> , 2016, 31, 1005-1025.	1.3	45
22	Realized Semicovariances. <i>Econometrica</i> , 2020, 88, 1515-1551.	2.6	36
23	Realized semibetas: Disentangling "good" and "bad" downside risks. <i>Journal of Financial Economics</i> , 2022, 144, 227-246.	4.6	22
24	Multivariate leverage effects and realized semicovariance GARCH models. <i>Journal of Econometrics</i> , 2020, 217, 411-430.	3.5	20
25	Realized Semi(co)variation: Signs That All Volatilities are Not Created Equal. <i>Journal of Financial Econometrics</i> , 2022, 20, 219-252.	0.8	16
26	Fixed-effects inference for volatility. <i>Quantitative Economics</i> , 2021, 12, 1053-1084.	0.9	8
27	Dan Nelson Remembered. <i>Journal of Business and Economic Statistics</i> , 1995, 13, 361-364.	1.8	6
28	Realized Semi(Co)Variation: Signs that All Volatilities are Not Created Equal. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
29	Equity clusters through the lens of realized semicorrelations. <i>Economics Letters</i> , 2022, 211, 110245.	0.9	1
30	Generalized Jump Regressions for Local Moments. <i>Journal of Business and Economic Statistics</i> , 2021, 39, 1015-1025.	1.8	0