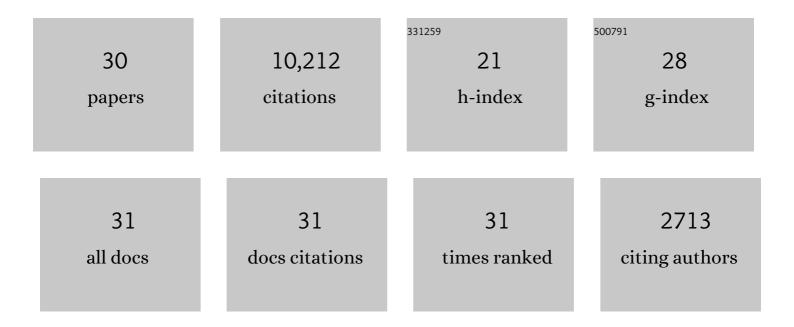
Tim Bollerslev

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/8494550/publications.pdf Version: 2024-02-01



#	Article	IF	CITATIONS
1	Realized semibetas: Disentangling "good―and "bad―downside risks. Journal of Financial Economics, 2022, 144, 227-246.	4.6	22
2	Realized Semi(co)variation: Signs That All Volatilities are Not Created Equal. Journal of Financial Econometrics, 2022, 20, 219-252.	0.8	16
3	Equity clusters through the lens of realized semicorrelations. Economics Letters, 2022, 211, 110245.	0.9	1
4	Generalized Jump Regressions for Local Moments. Journal of Business and Economic Statistics, 2021, 39, 1015-1025.	1.8	0
5	Fixed― <i>k</i> inference for volatility. Quantitative Economics, 2021, 12, 1053-1084.	0.9	8
6	Good Volatility, Bad Volatility, and the Cross Section of Stock Returns. Journal of Financial and Quantitative Analysis, 2020, 55, 751-781.	2.0	87
7	Realized Semicovariances. Econometrica, 2020, 88, 1515-1551.	2.6	36
8	Multivariate leverage effects and realized semicovariance GARCH models. Journal of Econometrics, 2020, 217, 411-430.	3.5	20
9	Volume, Volatility, and Public News Announcements. Review of Economic Studies, 2018, 85, 2005-2041.	2.9	71
10	Roughing up beta: Continuous versus discontinuous betas and the cross section of expected stock returns. Journal of Financial Economics, 2016, 120, 464-490.	4.6	122
11	Daily House Price Indices: Construction, Modeling, and Longerâ€run Predictions. Journal of Applied Econometrics, 2016, 31, 1005-1025.	1.3	45
12	Tail risk premia and return predictability. Journal of Financial Economics, 2015, 118, 113-134.	4.6	315
13	Stock Return Predictability and Variance Risk Premia: Statistical Inference and International Evidence. Journal of Financial and Quantitative Analysis, 2014, 49, 633-661.	2.0	222
14	Time-varying jump tails. Journal of Econometrics, 2014, 183, 168-180.	3.5	61
15	Risk and return: Long-run relations, fractional cointegration, and return predictability. Journal of Financial Economics, 2013, 108, 409-424.	4.6	120
16	Jump tails, extreme dependencies, and the distribution of stock returns. Journal of Econometrics, 2013, 172, 307-324.	3.5	116
17	Tails, Fears, and Risk Premia. Journal of Finance, 2011, 66, 2165-2211.	3.2	619
18	Estimation of Jump Tails. Econometrica, 2011, 79, 1727-1783.	2.6	93

TIM BOLLERSLEV

#	Article	IF	CITATIONS
19	Continuousâ€ŧime models, realized volatilities, and testable distributional implications for daily stock returns. Journal of Applied Econometrics, 2010, 25, 233-261.	1.3	160
20	Jumps and betas: A new framework for disentangling and estimating systematic risks. Journal of Econometrics, 2010, 157, 220-235.	3.5	111
21	Expected Stock Returns and Variance Risk Premia. Review of Financial Studies, 2009, 22, 4463-4492.	3.7	1,449
22	Correcting the Errors: Volatility Forecast Evaluation Using High-Frequency Data and Realized Volatilities. Econometrica, 2005, 73, 279-296.	2.6	265
23	Modeling and Forecasting Realized Volatility. Econometrica, 2003, 71, 579-625.	2.6	2,908
24	Micro Effects of Macro Announcements: Real-Time Price Discovery in Foreign Exchange. American Economic Review, 2003, 93, 38-62.	4.0	1,096
25	Bridging the gap between the distribution of realized (ECU) volatility and ARCH modelling (of the) Tj ETQq1 1 0.7	784314 rg 1.3	BT/Overlock
26	The Distribution of Realized Exchange Rate Volatility. Journal of the American Statistical Association, 2001, 96, 42-55.	1.8	1,803
27	Equity Trading Volume and Volatility: Latent Information Arrivals and Common Long-Run Dependencies. Journal of Business and Economic Statistics, 1999, 17, 9-21.	1.8	114
28	Periodic Autoregressive Conditional Heteroscedasticity. Journal of Business and Economic Statistics, 1996, 14, 139-151.	1.8	215
29	Dan Nelson Remembered. Journal of Business and Economic Statistics, 1995, 13, 361-364.	1.8	6
30	Realized Semi(Co)Variation: Signs that All Volatilities are Not Created Equal. SSRN Electronic Journal, 0, , .	0.4	2