Stephen John Taylor

List of Publications by Year
in descending order

58 papers	3,495 citations	304743 22 h-index	233421 45 g-index
60 all docs	60 docs citations	60 times ranked	1492 citing authors

#	Article	IF	Citations
1	Information about price and volatility jumps inferred from options prices. Journal of Futures Markets, 2018, 38, 1206-1226.	1.8	6
2	Density forecast comparisons for stock prices, obtained from highâ€frequency returns and daily option prices. Journal of Futures Markets, 2018, 38, 83-103.	1.8	8
3	Stock Price Volatility. , 2018, , 13126-13129.		0
4	Consequences for Option Pricing of a Long Memory in Volatility. , 2015, , 903-933.		6
5	Bankruptcy Probabilities Inferred from Option Prices. Journal of Derivatives, 2014, 22, 8-31.	0.3	8
6	Cojumps in stock prices: Empirical evidence. Journal of Banking and Finance, 2014, 40, 443-459.	2.9	64
7	Investigating the Information Content of the Modelâ€Free Volatility Expectation by Monte Carlo Methods. Journal of Futures Markets, 2013, 33, 1071-1095.	1.8	8
8	Option prices and riskâ€neutral densities for currency cross rates. Journal of Futures Markets, 2010, 30, 324-360.	1.8	1
9	Forecasting S&P 100 Volatility: The Incremental Information Content of Implied Volatilities and High-Frequency Index Returns. , 2010, , 1333-1344.		15
10	The information content of implied volatilities and model-free volatility expectations: Evidence from options written on individual stocks. Journal of Banking and Finance, 2010, 34, 871-881.	2.9	109
11	A multi-horizon comparison of density forecasts for the S&P 500 using index returns and option prices. Journal of Banking and Finance, 2010, 34, 2678-2693.	2.9	48
12	Cross-Sectional Analysis of Risk-Neutral Skewness. Journal of Derivatives, 2009, 16, 38-52.	0.3	30
13	Empirical pricing kernels obtained from the UK index options market. Applied Economics Letters, 2009, 16, 989-993.	1.8	13
14	Distinguishing short and long memory volatility specifications. Econometrics Journal, 2008, 11, 617-637.	2.3	4
15	Stock Price Volatility. , 2008, , 1-4.		1
16	The Euro and European financial market dependence. Journal of Banking and Finance, 2007, 31, 1461-1481.	2.9	204
17	Closed-form transformations from risk-neutral to real-world distributions. Journal of Banking and Finance, 2007, 31, 1501-1520.	2.9	99
18	The Information Content of Implied Volatilities and Model-Free Volatility Expectations: Evidence from Options Written on Individual Stocks. SSRN Electronic Journal, 2006, , .	0.4	2

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19	The relationships between sentiment, returns and volatility. International Journal of Forecasting, 2006, 22, 109-123.	6.5	178
20	Closed-form Transformations from Risk-neutral to Real-world Distributions. SSRN Electronic Journal, 2004, , .	0.4	19
21	The Relationships between Sentiment, Returns and Volatility. SSRN Electronic Journal, 2004, , .	0.4	3
22	Forecasting currency volatility: A comparison of implied volatilities and AR(FI)MA models. Journal of Banking and Finance, 2004, 28, 2541-2563.	2.9	231
23	Discussion of On the Existence of Visual Technical Patterns in the UK Stock Market. Journal of Business Finance and Accounting, 2003, 30, 295-297.	2.7	2
24	Information arrivals and intraday exchange rate volatility. Journal of International Financial Markets, Institutions and Money, 2003, 13, 85-112.	4.2	58
25	Asymmetric and crash effects in stock volatility for the S&P 100 index and its constituents. Applied Financial Economics, 2002, 12, 319-329.	0.5	12
26	The realized volatility of FTSE-100 futures prices. Journal of Futures Markets, 2002, 22, 627-648.	1.8	126
27	Modelling S&P 100 volatility: The information content of stock returns. Journal of Banking and Finance, 2001, 25, 1665-1679.	2.9	42
28	Consequences for Option Pricing of a Long Memory in Volatility. SSRN Electronic Journal, 2001, , .	0.4	12
29	Forecasting S&P 100 volatility: the incremental information content of implied volatilities and high-frequency index returns. Journal of Econometrics, 2001, 105, 5-26.	6.5	487
30	The Realized Volatility of FTSE-100 Futures Prices. SSRN Electronic Journal, 2000, , .	0.4	21
31	Stock index and price dynamics in the UK and the US: new evidence from a trading rule and statistical analysis. European Journal of Finance, 2000, 6, 39-69.	3.1	28
32	Forecasting S&P 100 Volatility: The Incremental Information Content of Implied Volatilities and High Frequency Index Returns. SSRN Electronic Journal, 1999, , .	0.4	27
33	Intraday effects of foreign exchange intervention by the Bank of Japan. Journal of International Money and Finance, 1998, 17, 191-210.	2.5	90
34	The incremental volatility information in one million foreign exchange quotations. Journal of Empirical Finance, 1997, 4, 317-340.	1.8	263
35	Conditional volatility and the informational efficiency of the PHLX currency options market. Journal of Banking and Finance, 1995, 19, 803-821.	2.9	106
36	The Term Structure of Volatility Implied by Foreign Exchange Options. Journal of Financial and Quantitative Analysis, 1994, 29, 57.	3.5	134

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37	Predicting the Volatility of Stock Prices Using ARCH Models, with UK Examples. Managerial Finance, 1994, 20, 102-117.	1.2	1
38	MODELING STOCHASTIC VOLATILITY: A REVIEW AND COMPARATIVE STUDY. Mathematical Finance, 1994, 4, 183-204.	1.8	521
39	Stock returns and volatility: An empirical study of the UK stock market. Journal of Banking and Finance, 1992, 16, 37-59.	2.9	167
40	Rewards Available to Currency Futures Speculators: Compensation for Risk or Evidence of Inefficient Pricing?. Economic Record, 1992, 68, 105-116.	0.4	66
41	Simulating Financial Prices. Journal of the Operational Research Society, 1989, 40, 567.	3.4	0
42	Simulating Financial Prices. Journal of the Operational Research Society, 1989, 40, 567-569.	3.4	6
43	Forecasting market prices. International Journal of Forecasting, 1988, 4, 421-426.	6.5	5
44	Forecasting the volatility of currency exchange rates. International Journal of Forecasting, 1987, 3, 159-170.	6.5	101
45	PRICE TRENDS IN WOOL PRICES WHEN SYDNEY FUTURES ARE ACTIVELY TRADED*. Australian Economic Papers, 1983, 22, 99-105.	2.2	1
46	Conjectured Models for Trends in Financial Prices, Tests and Forecasts. Journal of the Royal Statistical Society Series A (General), 1980, 143, 338.	0.6	58
47	An Analysis of the Variance and Distribution of Commodity Price Changes. Australian Journal of Management, 1979, 4, 135-149.	2.2	10
48	Empirical evidence for trends in capital markets. Economics Letters, 1979, 3, 271-274.	1.9	1
49	Non-stationarity in Sugar Prices. Journal of the Operational Research Society, 1978, 29, 971-980.	3.4	13
50	Comment: "An Autoregressive Forecast of the World Sugar Future Option Market". Journal of Financial and Quantitative Analysis, 1977, 12, 883.	3.5	2
51	Bankruptcy Probabilities Inferred from Option Prices. SSRN Electronic Journal, 0, , .	0.4	2
52	Density Forecast Comparisons for Stock Prices, Obtained from High-Frequency Returns and Daily Option Prices. SSRN Electronic Journal, 0, , .	0.4	0
53	The Information Content of Implied Volatilities and Model-Free Volatility Expectations: Evidence from Options Written on Individual Stocks. SSRN Electronic Journal, 0, , .	0.4	6
54	Forecasting Currency Volatility: A Comparison of Implied Volatilities and AR(FI)MA Models. SSRN Electronic Journal, 0, , .	0.4	13

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55	Option Prices and Risk-Neutral Densities for Currency Cross-Rates. SSRN Electronic Journal, 0, , .	0.4	3
56	A Multi-Horizon Comparison of Density Forecasts for the S&P 500 Using Index Returns and Option Prices. SSRN Electronic Journal, 0, , .	0.4	8
57	Distinguishing Short and Long Memory Volatility Specifications. SSRN Electronic Journal, 0, , .	0.4	0
58	A Descriptive Study of High-Frequency Trade and Quote Option Data. SSRN Electronic Journal, 0, , .	0.4	0