

Econometrics of Testing for Jumps in Financial Econom

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Citation Report

#	ARTICLE	IF	CITATIONS
1	Variation, Jumps, Market Frictions and High Frequency Data in Financial Econometrics. SSRN Electronic Journal, 2005, , .	0.4	24
2	Realized Volatility and Correlation in Grain Futures Markets: Testing for Spill-Over Effects. SSRN Electronic Journal, 2005, , .	0.4	0
3	Realized Variance and Market Microstructure Noise. SSRN Electronic Journal, 2005, , .	0.4	83
4	The Relative Contribution of Jumps to Total Price Variance. SSRN Electronic Journal, 2005, , .	0.4	75
5	The Relative Contribution of Jumps to Total Price Variance. Journal of Financial Econometrics, 2005, 3, 456-499.	0.8	655
6	Why Do Absolute Returns Predict Volatility So Well?. Journal of Financial Econometrics, 2006, 5, 31-67.	0.8	216
7	Realized Jumps on Financial Markets and Predicting Credit Spreads. SSRN Electronic Journal, 2006, , .	0.4	20
8	Asymmetric Volatility in the Foreign Exchange Markets. SSRN Electronic Journal, 2006, , .	0.4	5
9	Why Do Absolute Returns Predict Volatility So Well?. SSRN Electronic Journal, 2006, , .	0.4	24
10	Jumps in Real-Time Financial Markets: A New Nonparametric Test and Jump Dynamics. SSRN Electronic Journal, 2006, , .	0.4	21
11	Multi-Scale Jump and Volatility Analysis for High-Frequency Financial Data. SSRN Electronic Journal, 2006, , .	0.4	13
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13	Semi-Parametric Comparison of Stochastic Volatility Models using Realized Measures. Review of Economic Studies, 2006, 73, 635-667.	2.9	62
14	Limit theorems for multipower variation in the presence of jumps. Stochastic Processes and Their Applications, 2006, 116, 796-806.	0.4	178
15	Simulation Methods for Lévy-Driven Continuous-Time Autoregressive Moving Average (CARMA) Stochastic Volatility Models. Journal of Business and Economic Statistics, 2006, 24, 455-469.	1.8	53
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19	Multi-Scale Jump and Volatility Analysis for High-Frequency Financial Data. Journal of the American Statistical Association, 2007, 102, 1349-1362.	1.8	196

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47	Measuring Downside Risk - Realised Semivariance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	55
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