Threshold bipower variation and the impact of jumps o

Journal of Econometrics
159, 276-288
DOI: 10.1016/j.jeconom.2010.07.008

#	Article	IF	Citations
1	Outlyingness Weighted Covariation. SSRN Electronic Journal, 0, , .	0.4	13
2	Nonparametric Stochastic Volatility. SSRN Electronic Journal, 2010, , .	0.4	27
3	Volatility Forecasting: Downside Risk, Jumps and Leverage Effect. SSRN Electronic Journal, 0, , .	0.4	0
4	Forecasting the FTSE 100 with High-Frequency Data: A Comparison of Realized Measures. SSRN Electronic Journal, 2011, , .	0.4	0
5	A Comprehensive Comparison of Nonparametric Tests for Jumps in Asset Prices. SSRN Electronic Journal, 0, , .	0.4	18
6	The Relationship between the Volatility of Returns and the Number of Jumps in Financial Markets. SSRN Electronic Journal, 2011, , .	0.4	1
7	Price and Volatility Co-Jumps. SSRN Electronic Journal, 0, , .	0.4	14
8	Realizing Smiles: Options Pricing with Realized Volatility. SSRN Electronic Journal, 0, , .	0.4	17
9	Fact or Friction: Jumps at Ultra High Frequency. SSRN Electronic Journal, 0, , .	0.4	23
11	How precise is the finite sample approximation of the asymptotic distribution of realised variation measures in the presence of jumps?. AStA Advances in Statistical Analysis, 2011, 95, 253-291.	0.4	3
12	Outlyingness Weighted Covariation. Journal of Financial Econometrics, 2011, 9, 657-684.	0.8	45
13	Estimation of quarticity with high-frequency data. Quantitative Finance, 2012, 12, 607-622.	0.9	18
14	Asymptotic Theory of Range-Based Multipower Variation. Journal of Financial Econometrics, 2012, 10, 417-456.	0.8	28
15	Role of variation and jump component in measure, modelling and forecasting S&P CNX NIFTY index volatility. International Journal of Applied Decision Sciences, 2012, 5, 233.	0.2	2
16	IDENTIFYING THE BROWNIAN COVARIATION FROM THE CO-JUMPS GIVEN DISCRETE OBSERVATIONS. Econometric Theory, 2012, 28, 249-273.	0.6	65
17	Forecasting spot price volatility using the short-term forward curve. Energy Economics, 2012, 34, 1826-1833.	5.6	22
18	Identifying Jumps in Financial Assets: A Comparison Between Nonparametric Jump Tests. Journal of Business and Economic Statistics, 2012, 30, 242-255.	1.8	112
19	Discrete-Time Volatility Forecasting With Persistent Leverage Effect and the Link With Continuous-Time Volatility Modeling. Journal of Business and Economic Statistics, 2012, 30, 368-380.	1.8	253

#	Article	IF	Citations
20	Time-varying leverage effects. Journal of Econometrics, 2012, 169, 94-113.	3.5	92
21	Jump-robust volatility estimation using nearest neighbor truncation. Journal of Econometrics, 2012, 169, 75-93.	3.5	361
23	Cojumps in Stock Prices: Empirical Evidence. SSRN Electronic Journal, 2012, , .	0.4	5
24	Stock Return and Cash Flow Predictability: The Role of Volatility Risk. SSRN Electronic Journal, 2012, , .	0.4	5
25	Realizing smiles: Options pricing with realized volatility. Journal of Financial Economics, 2013, 107, 284-304.	4.6	97
26	Optimally thresholded realized power variations for LÃ©vy jump diffusion models. Stochastic Processes and Their Applications, 2013, 123, 2648-2677.	0.4	15
27	Robust forecasting of dynamic conditional correlation GARCH models. International Journal of Forecasting, 2013, 29, 244-257.	3.9	59
28	A factor approach to realized volatility forecasting in the presence of finite jumps and cross-sectional correlation in pricing errors. Economics Letters, 2013, 120, 224-228.	0.9	10
29	Asymptotic properties for multipower variation of semimartingales and Gaussian integral processes with jumps. Journal of Statistical Planning and Inference, 2013, 143, 1307-1319.	0.4	6
30	The information content of risk-neutral skewness for volatility forecasting. Journal of Empirical Finance, 2013, 23, 142-161.	0.9	33
32	Semiparametric Conditional Quantile Models for Financial Returns and Realized Volatility. SSRN Electronic Journal, 2013, , .	0.4	4
33	The VIX, the Variance Premium and Stock Market Volatility. SSRN Electronic Journal, 2013, , .	0.4	2
34	Price Jump Behavior During Financial Distress: Intuition, Analysis, and a Regulatory Perspective. , 2014, , 483-507.		1
35	The Economic Value of Realized Jumps: An Asset Allocation Perspective. SSRN Electronic Journal, 0, , .	0.4	0
36	Forecasting Realised Volatility of Micex Index. SSRN Electronic Journal, 2014, , .	0.4	0
37	System-Wide Tail Comovements: A Bootstrap Test for Cojump Identification on the S&P 500, US Bonds and Exchange Rates. SSRN Electronic Journal, 2014, , .	0.4	0
38	A Frequency-Specific Factorization to Identify Commonalities with an Application to the European Bond Markets. SSRN Electronic Journal, 2014, , .	0.4	2
39	The reverse volatility asymmetry in Chinese financial market. Applied Financial Economics, 2014, 24, 1555-1575.	0.5	8

#	Article	IF	Citations
40	Semi-parametric Conditional Quantile Models for Financial Returns and Realized Volatility. Journal of Financial Econometrics, 0, , nbu029.	0.8	9
41	Forecasting the volatility of crude oil futures using intraday data. European Journal of Operational Research, 2014, 235, 643-659.	3.5	216
42	Central limit theorems for power variation of Gaussian integral processes with jumps. Science China Mathematics, 2014, 57, 1671-1685.	0.8	0
43	Cojumps in stock prices: Empirical evidence. Journal of Banking and Finance, 2014, 40, 443-459.	1.4	64
44	Fact or friction: Jumps at ultra high frequency. Journal of Financial Economics, 2014, 114, 576-599.	4.6	162
45	System-wide tail comovements: A bootstrap test for cojump identification on the S&P 500, US bonds and currencies. Journal of International Money and Finance, 2014, 48, 147-174.	1.3	15
46	The VIX, the variance premium and stock market volatility. Journal of Econometrics, 2014, 183, 181-192.	3.5	595
47	A ROBUST NEIGHBORHOOD TRUNCATION APPROACH TO ESTIMATION OF INTEGRATED QUARTICITY. Econometric Theory, 2014, 30, 3-59.	0.6	29
48	Quarticity Estimation on ohlc Data. Journal of Financial Econometrics, 2015, 13, 505-519.	0.8	6
49	Empirical Analysis of Affine Versus Nonaffine Variance Specifications in Jump-Diffusion Models for Equity Indices. Journal of Business and Economic Statistics, 2015, 33, 68-75.	1.8	18
50	Forecasting the density of returns in crude oil futures markets. International Journal of Global Energy Issues, 2015, 38, 201.	0.2	2
51	Global Equity Market Volatility Spillovers: A Broader Role for the United States. SSRN Electronic Journal, 0, , .	0.4	1
52	Unbalanced Regressions and the Predictive Equation. SSRN Electronic Journal, 2015, , .	0.4	0
53	Inference from High-Frequency Data: A Subsampling Approach. SSRN Electronic Journal, 0, , .	0.4	3
54	Measuring the Leverage Effect in a High-Frequency Trading Framework. , 2015, , 425-446.		7
55	Further Evidence on Foreign Exchange Jumps and News Announcements. Emerging Markets Finance and Trade, 2015, 51, 774-787.	1.7	9
56	High-frequency volatility of volatility estimation free from spot volatility estimates. Quantitative Finance, 2015, 15, 1331-1345.	0.9	19
57	Does anything beat 5-minute RV? A comparison of realized measures across multiple asset classes. Journal of Econometrics, 2015, 187, 293-311.	3.5	409

#	Article	IF	Citations
58	Spot volatility estimation using delta sequences. Finance and Stochastics, 2015, 19, 261-293.	0.7	40
59	Forecasting the realized variance of the log-return of Korean won US dollar exchange rate addressing jumps both in stock-trading time and in overnight. Journal of the Korean Statistical Society, 2015, 44, 390-402.	0.3	6
60	Do negative and positive equity returns share the same volatility dynamics?. Journal of Banking and Finance, 2015, 58, 486-505.	1.4	21
61	Time Scales, Wavelet Realized Volatility and Jump Variation: An Empirical Investigation for India. Journal of Quantitative Economics, 2015, 13, 113-127.	0.2	0
62	Smile from the past: A general option pricing framework with multiple volatility and leverage components. Journal of Econometrics, 2015, 187, 521-531.	3.5	50
63	Modelling systemic price cojumps with Hawkes factor models. Quantitative Finance, 2015, 15, 1137-1156.	0.9	57
64	CONDITIONAL JUMP DYNAMICS IN STOCK RETURNS: EVIDENCE FROM MIST STOCK EXCHANGES. Singapore Economic Review, 2015, 60, 1550005.	0.9	3
65	Modeling financial contagion using mutually exciting jump processes. Journal of Financial Economics, 2015, 117, 585-606.	4.6	386
66	Good Volatility, Bad Volatility: Signed Jumps and The Persistence of Volatility. Review of Economics and Statistics, 2015, 97, 683-697.	2.3	536
67	Return and Volatility Spillovers and Cojump Behavior Between the U.S. and Korean Stock Markets. Emerging Markets Finance and Trade, 2015, 51, S3-S17.	1.7	18
68	Outâ€ofâ€sample evaluation of macro announcements, linearity, long memory, heterogeneity and jumps in miniâ€futures markets. Review of Financial Economics, 2015, 27, 58-67.	0.6	0
69	The economic value of volatility timing with realized jumps. Journal of Empirical Finance, 2015, 34, 45-59.	0.9	20
70	Jump robust two time scale covariance estimation and realized volatility budgets. Quantitative Finance, 2015, 15, 1041-1054.	0.9	32
71	Econometrics of co-jumps in high-frequency data with noise. Journal of Econometrics, 2015, 184, 361-378.	3.5	45
72	The information content of option-implied information for volatility forecasting with investor sentiment. Journal of Banking and Finance, 2015, 50, 106-120.	1.4	71
73	Managing risk with a realized copula parameter. Computational Statistics and Data Analysis, 2016, 100, 131-152.	0.7	18
75	Efficient Multipowers. SSRN Electronic Journal, 2016, , .	0.4	2
76	Jump Activity Analysis for Affine Jump-Diffusion Models: Evidences from the Commodity Market. SSRN Electronic Journal, 2016, , .	0.4	0

#	Article	IF	Citations
77	Volatility Estimation and Jump Testing via Realized Information Variation. SSRN Electronic Journal, 2016, , .	0.4	0
78	GetHFData: A R Package for Downloading and Aggregating High Frequency Trading Data from Bovespa. SSRN Electronic Journal, 2016, , .	0.4	4
79	A Discrete Time Approach to Option Pricing. SSRN Electronic Journal, 0, , .	0.4	0
80	Volatility Forecasting: Downside Risk, Jumps and Leverage Effect. Econometrics, 2016, 4, 8.	0.5	42
81	Market Microstructure Effects on Firm Default Risk Evaluation. Econometrics, 2016, 4, 31.	0.5	0
82	The Determinants of Equity Risk and Their Forecasting Implications: A Quantile Regression Perspective. Journal of Risk and Financial Management, 2016, 9, 8.	1.1	5
83	Realised Volatility Forecasts for Stock Index Futures Using the HAR Models with Bayesian Approaches *. China Accounting and Finance Review, 2016, 18, 1.	0.1	1
84	A Truncated Two-Scales Realized Volatility Estimator. SSRN Electronic Journal, 2016, , .	0.4	0
85	Modeling Realized Volatility Dynamics with a Genetic Algorithm. Journal of Forecasting, 2016, 35, 434-444.	1.6	5
86	An International Comparison of Implied, Realized, and GARCH Volatility Forecasts. Journal of Futures Markets, 2016, 36, 1164-1193.	0.9	38
87	Testing long memory based on a discretely observed process. Applied Mathematics, 2016, 31, 253-268.	0.6	0
88	Global equity market volatility spillovers: A broader role for the United States. International Journal of Forecasting, 2016, 32, 1317-1339.	3.9	59
90	Do Jumps Matter for Volatility Forecasting? Evidence from Energy Markets. Journal of Futures Markets, 2016, 36, 758-792.	0.9	95
91	Realizing the extremes: Estimation of tail-risk measures from a high-frequency perspective. Journal of Empirical Finance, 2016, 36, 86-99.	0.9	31
92	Forecasting the realized volatility: the role of jumps. Applied Economics Letters, 2016, 23, 736-739.	1.0	5
93	The impact of political risk on return, volatility and discontinuity: Evidence from the international stock and foreign exchange markets. Finance Research Letters, 2016, 17, 222-226.	3.4	22
94	An integrated heteroscedastic autoregressive model for forecasting realized volatilities. Journal of the Korean Statistical Society, 2016, 45, 371-380.	0.3	8
95	Forecasting the realized volatility in the Chinese stock market: further evidence. Applied Economics, 2016, 48, 3116-3130.	1.2	29

#	Article	IF	Citations
96	Forecasting realized volatility in a changing world: A dynamic model averaging approach. Journal of Banking and Finance, 2016, 64, 136-149.	1.4	221
97	Incremental information of stock indicators. International Review of Economics and Finance, 2016, 41, 79-97.	2.2	4
98	Price and volatility co-jumps. Journal of Financial Economics, 2016, 119, 107-146.	4.6	133
99	The Relationship between the Volatility of Returns and the Number of Jumps in Financial Markets. Econometric Reviews, 2016, 35, 929-950.	0.5	4
100	Evolving Possibilistic Fuzzy Modeling for Realized Volatility Forecasting With Jumps. IEEE Transactions on Fuzzy Systems, 2017, 25, 302-314.	6.5	39
101	Chasing volatility. Journal of Econometrics, 2017, 198, 122-145.	3.5	17
102	Realized volatility forecast of agricultural futures using the HAR models with bagging and combination approaches. International Review of Economics and Finance, 2017, 49, 276-291.	2.2	30
103	Forecasting the oil futures price volatility: A new approach. Economic Modelling, 2017, 64, 560-566.	1.8	27
104	Forecasting the variance of stock index returns using jumps and cojumps. International Journal of Forecasting, 2017, 33, 729-742.	3.9	39
105	The impact of jumps and leverage in forecasting covolatility. Econometric Reviews, 2017, 36, 638-650.	0.5	11
106	Modeling and forecasting realized volatility in Germanâ€"Austrian continuous intraday electricity prices. Journal of Forecasting, 2017, 36, 680-690.	1.6	20
107	Inference from high-frequency data: A subsampling approach. Journal of Econometrics, 2017, 197, 245-272.	3.5	18
108	Forecasting the realized range-based volatility using dynamic model averaging approach. Economic Modelling, 2017, 61, 12-26.	1.8	46
109	Realized volatility forecasting of agricultural commodity futures using the HAR model with time-varying sparsity. International Journal of Forecasting, 2017, 33, 132-152.	3.9	64
110	Value at risk forecasting for volatility index. Applied Economics Letters, 2017, 24, 1613-1620.	1.0	5
111	Multipower variation from generalized difference for fractional integral processes with jumps. Communications in Statistics - Theory and Methods, 2017, 46, 9662-9678.	0.6	0
112	Forecasting the realized volatility of the oil futures market: A regime switching approach. Energy Economics, 2017, 67, 136-145.	5.6	138
113	EXcess Idle Time. Econometrica, 2017, 85, 1793-1846.	2.6	46

#	Article	IF	Citations
114	The Impact of Greek Economic News on European Financial Markets. Evidence from the European Sovereign Debt Crisis. , 2017, , 219-283.		1
116	Systemic co-jumps. Journal of Financial Economics, 2017, 126, 563-591.	4.6	59
117	Forecasting REIT volatility with high-frequency data: a comparison of alternative methods. Applied Economics, 2017, 49, 2590-2605.	1.2	9
118	Timeâ€Varying Parameter Realized Volatility Models. Journal of Forecasting, 2017, 36, 566-580.	1.6	40
119	Building News Measures from Textual Data and an Application to Volatility Forecasting. Econometrics, 2017, 5, 35.	0.5	28
120	Price, it's a GAS! Modelling Ultra-High-Frequency Covariance Dynamics with an Observation-Driven Approach. SSRN Electronic Journal, 0, , .	0.4	1
121	Modelling Realized Volatility in Electricity Spot Prices: New Insights and Application to the Japanese Electricity Market. SSRN Electronic Journal, 2017, , .	0.4	1
122	Idiosyncratic Volatility, Its Expected Variation, and the Cross-Section of Stock Returns. SSRN Electronic Journal, 2017, , .	0.4	2
123	Realized Semicovariances: Looking for Signs of Direction Inside the Covariance Matrix. SSRN Electronic Journal, 0, , .	0.4	3
124	Efficient Multipowers*. Journal of Financial Econometrics, 2018, 16, 629-659.	0.8	2
125	Testing for jumps and jump intensity path dependence. Journal of Econometrics, 2018, 204, 248-267.	3.5	22
126	Volatility spillover from the US to international stock markets: A heterogeneous volatility spillover GARCH model. Journal of Forecasting, 2018, 37, 385-400.	1.6	35
127	Forecasting realized volatility of oil futures market: A new insight. Journal of Forecasting, 2018, 37, 419-436.	1.6	74
128	Are low-frequency data really uninformative? A forecasting combination perspective. North American Journal of Economics and Finance, 2018, 44, 92-108.	1.8	28
129	S&P500 volatility analysis using high-frequency multipower variation volatility proxies. Empirical Economics, 2018, 54, 1297-1318.	1.5	3
130	Collective synchronization and high frequency systemic instabilities in financial markets. Quantitative Finance, 2018, 18, 237-247.	0.9	24
131	Central Limit Theorems of Local Polynomial Threshold Estimator for Diffusion Processes with Jumps. Scandinavian Journal of Statistics, 2018, 45, 644-681.	0.9	7
132	Forecasting the oil futures price volatility: Large jumps and small jumps. Energy Economics, 2018, 72, 321-330.	5.6	63

#	Article	IF	Citations
133	Is the diurnal pattern sufficient to explain intraday variation in volatility? A nonparametric assessment. Journal of Econometrics, 2018, 205, 336-362.	3.5	35
134	Volatility jumps: The role of geopolitical risks. Finance Research Letters, 2018, 27, 247-258.	3.4	73
135	On Estimation of Hurst Parameter Under Noisy Observations. Journal of Business and Economic Statistics, 2018, 36, 483-492.	1.8	7
136	Forecasting the volatility of crude oil futures using high-frequency data: further evidence. Empirical Economics, 2018, 55, 653-678.	1.5	13
137	Volatility in equity markets and monetary policy rate uncertainty. Journal of Empirical Finance, 2018, 45, 68-83.	0.9	32
138	Estimating spot volatility in the presence of infinite variation jumps. Stochastic Processes and Their Applications, 2018, 128, 1958-1987.	0.4	13
139	Is economic policy uncertainty important to forecast the realized volatility of crude oil futures?. Applied Economics, 2018, 50, 2087-2101.	1.2	58
140	Structural breaks and volatility forecasting in the copper futures market. Journal of Futures Markets, 2018, 38, 290-339.	0.9	137
141	Forecasting realized volatility based on the truncated two-scales realized volatility estimator (TTSRV): Evidence from China's stock market. Finance Research Letters, 2018, 25, 222-229.	3.4	7
142	Leverage effect, economic policy uncertainty and realized volatility with regime switching. Physica A: Statistical Mechanics and Its Applications, 2018, 493, 148-154.	1.2	29
143	Convenience yield, realised volatility and jumps: Evidence from non-ferrous metals. Economic Modelling, 2018, 70, 496-510.	1.8	7
144	Estimating stochastic volatility with jumps and asymmetry in Asian markets. Finance Research Letters, 2018, 25, 145-153.	3.4	5
145	Do we need the constant term in the heterogenous autoregressive model for forecasting realized volatilities?. Communications in Statistics Part B: Simulation and Computation, 2018, 47, 63-73.	0.6	2
146	Modeling and forecasting multifractal volatility established upon the heterogeneous market hypothesis. International Review of Economics and Finance, 2018, 54, 143-153.	2.2	16
147	VIX Decomposed Tail Risk Premia and the Tail Risk Factor. SSRN Electronic Journal, 0, , .	0.4	0
148	The Impact of Sentiment and Attention Measures on Stock Market Volatility. SSRN Electronic Journal, 0, , .	0.4	8
149	Tests for structural breaks in memory parameters of long-memory heterogeneous autoregressive models. Communications in Statistics - Theory and Methods, 2018, 47, 5378-5389.	0.6	6
150	Forecasts for leverage heterogeneous autoregressive models with jumps and other covariates. Journal of Forecasting, 2018, 37, 691-704.	1.6	7

#	Article	IF	Citations
151	Estimation of the Hurst parameter in the simultaneous presence of jumps and noise. Statistics, 2018, 52, 1156-1192.	0.3	3
152	NONPARAMETRIC STOCHASTIC VOLATILITY. Econometric Theory, 2018, 34, 1207-1255.	0.6	18
153	The incremental information content of investor fear gauge for volatility forecasting in the crude oil futures market. Energy Economics, 2018, 74, 370-386.	5.6	147
154	Volatility dependences of stock markets with structural breaks. European Journal of Finance, 2018, 24, 1727-1753.	1.7	15
155	Optimal portfolio allocation with volatility and co-jump risk that Markowitz would like. Journal of Economic Dynamics and Control, 2018, 94, 242-256.	0.9	15
156	Demand for Crash Insurance, Intermediary Constraints, and Risk Premia in Financial Markets. Review of Financial Studies, 2019, 32, 228-265.	3.7	68
157	Comparing Predictive Accuracy under Long Memory, With an Application to Volatility Forecasting*. Journal of Financial Econometrics, 2019, 17, 180-228.	0.8	1
158	The VIX Premium. Review of Financial Studies, 2019, 32, 180-227.	3.7	73
159	Modeling and forecasting return jumps using realized variation measures. Economic Modelling, 2019, 76, 63-80.	1.8	3
160	VIX and volatility forecasting: A new insight. Physica A: Statistical Mechanics and Its Applications, 2019, 533, 121951.	1.2	28
161	Detecting price jumps in the presence of market microstructure noise. Journal of Nonparametric Statistics, 2019, 31, 769-793.	0.4	3
162	Forecasting jump arrivals in stock prices: new attention-based network architecture using limit order book data. Quantitative Finance, 2019, 19, 2033-2050.	0.9	34
163	Out-of-sample prediction of the oil futures market volatility: A comparison of new and traditional combination approaches. Energy Economics, 2019, 81, 1109-1120.	5.6	44
164	Volatility Estimation and Jump Testing via Realized Information Variation. Journal of Time Series Analysis, 2019, 40, 753-787.	0.7	4
165	Forecast ranked tailored equity portfolios. Journal of International Financial Markets, Institutions and Money, 2019, 63, 101138.	2.1	1
166	The Impact of Jumps and Leverage in Forecasting the Co-Volatility of Oil and Gold Futures. Energies, 2019, 12, 3379.	1.6	30
167	Short-Run Bond Risk Premia. Quarterly Journal of Finance, 2019, 09, 1950011.	0.4	4
168	A novel cluster HAR-type model for forecasting realized volatility. International Journal of Forecasting, 2019, 35, 1318-1331.	3.9	11

#	Article	IF	Citations
169	Forecasting oil price volatility: Forecast combination versus shrinkage method. Energy Economics, 2019, 80, 423-433.	5.6	135
170	Asymmetric volatility spillovers between oil and stock markets: Evidence from China and the United States. Energy Economics, 2019, 80, 310-320.	5.6	168
171	Forecasting the realized volatility of CSI 300. Physica A: Statistical Mechanics and Its Applications, 2019, 531, 121799.	1.2	11
172	Second-order properties of thresholded realized power variations of FJA additive processes. Statistical Inference for Stochastic Processes, 2019, 22, 431-474.	0.4	3
173	Good, bad cojumps and volatility forecasting: New evidence from crude oil and the U.S. stock markets. Energy Economics, 2019, 81, 52-62.	5.6	26
174	Asymmetric relationship between order imbalance and realized volatility: Evidence from the Australian market. International Review of Economics and Finance, 2019, 62, 309-320.	2.2	8
175	Fixed and Long Time Span Jump Tests: New Monte Carlo and Empirical Evidence. Econometrics, 2019, 7, 13.	0.5	1
176	Forecasting realised volatility using ARFIMA and HAR models. Quantitative Finance, 2019, 19, 1627-1638.	0.9	10
177	Versatile HAR model for realized volatility: A least square model averaging perspective. Journal of Management Science and Engineering, 2019, 4, 55-73.	1.9	21
178	The nonlinear characteristics of Chinese stock index futures yield volatility. China Finance Review International, 2019, 10, 175-196.	4.1	13
179	Outâ€ofâ€sample volatility prediction: A new mixedâ€frequency approach. Journal of Forecasting, 2019, 38, 669-680.	1.6	43
180	A forecasting analysis of riskâ€neutral equity and Treasury volatilities. Journal of Forecasting, 2019, 38, 681-698.	1.6	5
181	A realized volatility approach to option pricing with continuous and jump variance components. Decisions in Economics and Finance, 2019, 42, 639-664.	1.1	6
182	Harnessing jump component for crude oil volatility forecasting in the presence of extreme shocks. Journal of Empirical Finance, 2019, 52, 40-55.	0.9	152
183	Liquidity and realized range-based volatility forecasting: Evidence from China. Physica A: Statistical Mechanics and Its Applications, 2019, 525, 1102-1113.	1.2	11
184	A Novel Cluster HAR-Type Model for Forecasting Realized Volatility. SSRN Electronic Journal, 0, , .	0.4	0
185	Forecasting the Chinese stock volatility across global stock markets. Physica A: Statistical Mechanics and Its Applications, 2019, 525, 466-477.	1.2	22
186	A Jump and Smile Ride: Jump and Variance Risk Premia in Option Pricing*. Journal of Financial Econometrics, 0, , .	0.8	3

#	Article	IF	Citations
187	Forecasting the U.S. stock volatility: An aligned jump index from G7 stock markets. Pacific-Basin Finance Journal, 2019, 54, 132-146.	2.0	38
188	FORECASTING REALIZED VOLATILITY DYNAMICALLY BASED ON ADJUSTED DYNAMIC MODEL AVERAGING (AMDA) APPROACH: EVIDENCE FROM CHINAâ€™S STOCK MARKET. Annals of Financial Economics, 2019, 14, 1950022.	1.2	1
189	Forecasting realized volatility of agricultural commodity futures with infinite Hidden Markov HAR models. International Journal of Forecasting, 2022, 38, 51-73.	3.9	40
190	Cojumps and asset allocation in international equity markets. Journal of Economic Dynamics and Control, 2019, 98, 1-22.	0.9	15
191	The role of jumps in the agricultural futures market on forecasting stock market volatility: New evidence. Journal of Forecasting, 2019, 38, 400-414.	1.6	36
192	Optimum thresholding using mean and conditional mean squared error. Journal of Econometrics, 2019, 208, 179-210.	3.5	22
193	Vector error correction heterogeneous autoregressive forecast model of realized volatility and implied volatility. Communications in Statistics Part B: Simulation and Computation, 2019, 48, 1503-1515.	0.6	3
194	The Role of Jumps in Volatility Spillovers in Foreign Exchange Markets: Meteor Shower and Heat Waves Revisited. Journal of Business and Economic Statistics, 2020, 38, 410-427.	1.8	17
195	Oil shocks and volatility jumps. Review of Quantitative Finance and Accounting, 2020, 54, 247-272.	0.8	12
196	Non-parametric quantile dependencies between volatility discontinuities and political risk. Finance Research Letters, 2020, 32, 101074.	3.4	1
197	Realized volatility and jump testing in the Japanese electricity spot market. Empirical Economics, 2020, 58, 1143-1166.	1.5	4
198	Financial econometrics and big data: A survey of volatility estimators and tests for the presence of jumps and co-jumps. Handbook of Statistics, 2020, 42, 3-59.	0.4	7
199	Modeling and Forecasting the Multivariate Realized Volatility of Financial Markets with Time-Varying Sparsity. Emerging Markets Finance and Trade, 2020, 56, 392-408.	1.7	2
200	Greek sovereign crisis and European exchange rates: effects of news releases and their providers. Annals of Operations Research, 2020, 294, 515-536.	2.6	3
201	A Stochastic Volatility Model With Realized Measures for Option Pricing. Journal of Business and Economic Statistics, 2020, 38, 856-871.	1.8	11
202	Jumps beyond the realms of cricket: India's performance in One Day Internationals and stock market movements. Journal of Applied Statistics, 2020, 47, 1109-1127.	0.6	6
203	The association between self-reported sleep dissatisfaction after the Great East Japan Earthquake, and a deteriorated socioeconomic status in the evacuation area: the Fukushima Health Management Survey. Sleep Medicine, 2020, 68, 63-70.	0.8	11
204	The impact of sentiment and attention measures on stock market volatility. International Journal of Forecasting, 2020, 36, 334-357.	3.9	152

#	Article	IF	Citations
205	Does measurement error matter in volatility forecasting? Empirical evidence from the Chinese stock market. Economic Modelling, 2020, 87, 148-157.	1.8	6
206	Forecasting volatility of the Chinese stock markets using TVP HAR-type models. Physica A: Statistical Mechanics and Its Applications, 2020, 542, 123445.	1.2	0
207	Forecasting oil price volatility using high-frequency data: New evidence. International Review of Economics and Finance, 2020, 66, 1-12.	2.2	36
208	Heterogeneous market hypothesis approach for modeling unbiased extreme value volatility estimator in presence of leverage effect: An individual stock level study with economic significance analysis. Quarterly Review of Economics and Finance, 2020, 77, 271-285.	1.5	1
209	Modeling unbiased extreme value volatility estimator in presence of heterogeneity and jumps: A study with economic significance analysis. International Review of Economics and Finance, 2020, 67, 25-41.	2.2	2
210	Risk appetite and oil prices. Energy Economics, 2020, 85, 104595.	5.6	25
211	Forecasting the volatility of Bitcoin: The importance of jumps and structural breaks. European Financial Management, 2020, 26, 1294-1323.	1.7	52
212	Electricity market integration, decarbonisation and security of supply: Dynamic volatility connectedness in the Irish and Great Britain markets. Energy Economics, 2020, 92, 104947.	5.6	15
213	Decomposing the VIX: Implications for the predictability of stock returns. Financial Review, 2020, 55, 645-668.	1.3	11
214	Spillovers in Higher-Order Moments of Crude Oil, Gold, and Bitcoin. Quarterly Review of Economics and Finance, 2022, 84, 398-406.	1.5	49
215	Realized volatility transmission within Islamic stock markets: A multivariate HAR-GARCH-type with nearest neighbor truncation estimator. Borsa Istanbul Review, 2020, 20, S26-S39.	2.4	7
216	Forecasting stock market in high and low volatility periods: a modified multifractal volatility approach. Chaos, Solitons and Fractals, 2020, 140, 110252.	2.5	6
217	Which sentiment index is more informative to forecast stock market volatility? Evidence from China. International Review of Financial Analysis, 2020, 71, 101552.	3.1	87
218	Tail Granger causalities and where to find them: Extreme risk spillovers vs spurious linkages. Journal of Economic Dynamics and Control, 2020, 121, 104022.	0.9	14
219	Does high-frequency crude oil futures data contain useful information for predicting volatility in the US stock market? New evidence. Energy Economics, 2020, 91, 104897.	5.6	31
220	Realized Semicovariances. Econometrica, 2020, 88, 1515-1551.	2.6	36
221	The contribution of intraday jumps to forecasting the density of returns. Journal of Economic Dynamics and Control, 2020, 113, 103853.	0.9	1
222	Forecasting Volatility with Time-Varying Coefficient Regressions. Discrete Dynamics in Nature and Society, 2020, 2020, 1-13.	0.5	0

#	Article	IF	Citations
223	ESTIMATION OF VOLATILITY FUNCTIONS IN JUMP DIFFUSIONS USING TRUNCATED BIPOWER INCREMENTS. Econometric Theory, 2021, 37, 926-958.	0.6	1
224	Global equity market volatility forecasting: New evidence. International Journal of Finance and Economics, 2022, 27, 594-609.	1.9	23
225	Volatility forecasting revisited using Markovâ€switching with timeâ€varying probability transition. International Journal of Finance and Economics, 2020, , .	1.9	3
226	Is the Variance Swap Rate Affine in the Spot Variance? Evidence from S&P500 Data. Applied Mathematical Finance, 2020, 27, 288-316.	0.8	4
227	Jump Aggregation, Volatility Prediction, and Nonlinear Estimation of Banksâ€™ Sustainability Risk. Sustainability, 2020, 12, 8849.	1.6	4
228	Jumps in energy and nonâ€energy commodities. OPEC Energy Review, 2020, 44, 91-111.	1.0	5
229	Moments-based spillovers across gold and oil markets. Energy Economics, 2020, 89, 104799.	5.6	38
230	Financial modelling, risk management of energy instruments and the role of cryptocurrencies. Annals of Operations Research, 2022, 313, 47-75.	2.6	35
231	On the estimation of integrated volatility in the presence of jumps and microstructure noise. Econometric Reviews, 2020, 39, 991-1013.	0.5	7
232	The dynamics of price jumps in the stock market: an empirical study on Europe and U.S.. European Journal of Finance, 2022, 28, 718-742.	1.7	12
233	Uncertainty and the volatility forecasting power of optionâ€implied volatility. Journal of Futures Markets, 2020, 40, 1109-1126.	0.9	12
234	Cryptocurrency volatility forecasting: A Markov regimeâ€switching MIDAS approach. Journal of Forecasting, 2020, 39, 1277-1290.	1.6	45
235	Estimating Jump Activity Using Multipower Variation. Journal of Business and Economic Statistics, 2022, 40, 128-140.	1.8	4
236	A comparison of realised measures for daily REIT volatility. Journal of Property Research, 2020, 37, 1-24.	1.7	5
237	Forecasting volatility and co-volatility of crude oil and gold futures: Effects of leverage, jumps, spillovers, and geopolitical risks. International Journal of Forecasting, 2020, 36, 933-948.	3.9	101
238	Exploiting the heteroskedasticity in measurement error to improve volatility predictions in oil and biofuel feedstock markets. Energy Economics, 2020, 86, 104689.	5.6	13
239	Forecasting realized oil-price volatility: The role of financial stress and asymmetric loss. Journal of International Money and Finance, 2020, 104, 102137.	1.3	97
240	Forecasting the Chinese stock market volatility with international market volatilities: The role of regime switching. North American Journal of Economics and Finance, 2020, 52, 101145.	1.8	26

#	Article	IF	Citations
241	Optimal iterative threshold-kernel estimation of jump diffusion processes. Statistical Inference for Stochastic Processes, 2020, 23, 517-552.	0.4	1
242	Hawkes jump-diffusions and finance: a brief history and review. European Journal of Finance, 2022, 28, 627-641.	1.7	20
243	High-frequency jump tests: Which test should we use?. Journal of Econometrics, 2020, 219, 478-487.	3.5	17
244	The information content of Chinese volatility index for volatility forecasting. Applied Economics Letters, 2021, 28, 365-372.	1.0	2
245	Detection of jumps in financial time series. Communications in Statistics Part B: Simulation and Computation, 2021, 50, 313-322.	0.6	1
246	Estimation for high-frequency data under parametric market microstructure noise. Annals of the Institute of Statistical Mathematics, 2021, 73, 649-669.	0.5	10
247	Volatility analysis with realized GARCH-ItÃ´ models. Journal of Econometrics, 2021, 222, 393-410.	3.5	25
248	Predicting intraday jumps in stock prices using liquidity measures and technical indicators. Journal of Forecasting, 2021, 40, 416-438.	1.6	15
249	Combining realized measures to forecast REIT volatility. Journal of European Real Estate Research, 2021, 14, 19-39.	0.3	4
250	FX market volatility modelling: Can we use low-frequency data?. Finance Research Letters, 2021, 40, 101776.	3.4	7
251	Multivariate volatility forecasts for stock market indices. International Journal of Forecasting, 2021, 37, 484-499.	3.9	26
252	Nonparametric estimation of jump diffusion models. Journal of Econometrics, 2021, 222, 688-715.	3.5	5
253	The role of oil futures intraday information on predicting US stock market volatility. Journal of Management Science and Engineering, 2021, 6, 64-74.	1.9	48
254	Forecasting US stock market volatility: How to use international volatility information. Journal of Forecasting, 2021, 40, 733-768.	1.6	21
255	Jumps at ultra-high frequency: Evidence from the Chinese stock market. Pacific-Basin Finance Journal, 2021, 68, 101420.	2.0	3
256	Multiple co-jumps in the cross-section of US equities and the identification of system(at)ic movements. European Journal of Finance, 2021, 27, 1098-1116.	1.7	1
257	Information content of liquidity and volatility measures. Physica A: Statistical Mechanics and Its Applications, 2021, 563, 125436.	1.2	8
258	Realized volatility forecasting and volatility spillovers: Evidence from Chinese nonâ€ferrous metals futures. International Journal of Finance and Economics, 2021, 26, 2713-2731.	1.9	4

#	Article	IF	Citations
259	Jumps and oil futures volatility forecasting: a new insight. Quantitative Finance, 2021, 21, 853-863.	0.9	27
260	Quantile dependencies between discontinuities and time-varying rare disaster risks. European Journal of Finance, 2021, 27, 932-962.	1.7	9
261	Jump-robust volatility estimation using dynamic dual-domain integration method. Communications in Statistics - Theory and Methods, 2021, 50, 1250-1273.	0.6	0
262	Jumps and Diffusive Variance: A Granular Analysis of Individual Stock Returns. SSRN Electronic Journal, 0, , .	0.4	0
263	Analysis of Important Nodes in Chinaâ€™s Stock Market Based on Jump Volatility Spillover Networks. Advances in Applied Mathematics, 2021, 10, 2648-2659.	0.0	1
264	Overnight Garch-It^O Volatility Models. SSRN Electronic Journal, 0, , .	0.4	3
265	Crypto Premium and Jump Risk. SSRN Electronic Journal, 0, , .	0.4	1
266	Jump volatility spillover network based measurement of systemic importance of Chinese financial institutions. International Journal of Finance and Economics, 2023, 28, 1201-1213.	1.9	18
267	The Price-Leverage Covariation as a Measure of the Response of the Leverage Effect To Price and Volatility Changes: Empirical Evidence. SSRN Electronic Journal, 0, , .	0.4	0
268	Volatility measurement with pockets of extreme return persistence. Journal of Econometrics, 2023, 237, 105048.	3.5	9
269	Harnessing the decomposed realized measures for volatility forecasting: Evidence from the US stock market. International Review of Economics and Finance, 2021, 72, 672-689.	2.2	9
270	Volatility of volatility: Estimation and tests based on noisy high frequency data with jumps. Journal of Econometrics, 2022, 229, 422-451.	3.5	14
271	Forecasting regular and extreme gold price volatility: The roles of asymmetry, extreme event, and jump. Journal of Forecasting, 2021, 40, 1501-1523.	1.6	10
272	COVID-19, volatility dynamics, and sentiment trading. Journal of Banking and Finance, 2021, 133, 106162.	1.4	40
273	Global equity market volatilities forecasting: A comparison of leverage effects, jumps, and overnight information. International Review of Financial Analysis, 2021, 75, 101750.	3.1	47
274	Do Jumps Matter in Both Equity Market Returns and Integrated Volatility: A Comparison of Asian Developed and Emerging Markets. Economies, 2021, 9, 92.	1.2	7
275	Stock market tail risk, tail risk premia,Âand return predictability. Journal of Futures Markets, 2021, 41, 1569-1596.	0.9	5
276	Forecasting volatility using double shrinkage methods. Journal of Empirical Finance, 2021, 62, 46-61.	0.9	11

#	Article	IF	Citations
277	Jumpâ€robust testing of volatility functions in continuous time models. Canadian Journal of Statistics, 0, , .	0.6	0
278	Assessing the impact of jumps in an option pricing model: A gradient estimation approach. European Journal of Operational Research, 2021, , .	3.5	4
279	Bias-optimal vol-of-vol estimation: the role of window overlapping. Decisions in Economics and Finance, 2022, 45, 137-185.	1.1	4
280	Realized Volatility, Jump and Beta: evidence from Canadian Stock Market. Applied Economics, 0, , 1-22.	1.2	2
281	United States Oil Fund volatility prediction: the roles of leverage effect and jumps. Empirical Economics, 2022, 62, 2239-2262.	1.5	8
282	Impacts of asymmetry on forecasting realized volatility in Japanese stock markets. Economic Modelling, 2021, 101, 105533.	1.8	7
283	Spillovers in higher moments and jumps across US stock and strategic commodity markets. Resources Policy, 2021, 72, 102060.	4.2	82
284	Forecasting realized volatility of Chinese stock market: A simple but efficient truncated approach. Journal of Forecasting, 2022, 41, 230-251.	1.6	5
285	Volatility Bursts: A Discrete-Time Option Model with Multiple Volatility Components. Journal of Financial Econometrics, 0, , .	0.8	0
286	Transaction activity and bitcoin realized volatility. Operations Research Letters, 2021, 49, 715-719.	0.5	4
287	Social media sentiment, model uncertainty, and volatility forecasting. Economic Modelling, 2021, 102, 105556.	1.8	15
288	Forecasting Bitcoin volatility: A new insight from the threshold regression model. Journal of Forecasting, 2022, 41, 633-652.	1.6	6
289	Realized skewness and the short-term predictability for aggregate stock market volatility. Economic Modelling, 2021, 103, 105614.	1.8	11
290	Volatility forecasting in European government bond markets. International Journal of Forecasting, 2021, 37, 1691-1709.	3.9	5
291	Herding and market volatility. International Review of Financial Analysis, 2021, 78, 101880.	3.1	8
292	Adaptive Robust Large Volatility Matrix Estimation Based on High-Frequency Financial Data. SSRN Electronic Journal, 0, , .	0.4	5
293	What effect did the introduction of Bitcoin futures have on the Bitcoin spot market?. European Journal of Finance, 2021, 27, 1251-1281.	1.7	26
294	Can the Baidu Index predict realized volatility in the Chinese stock market?. Financial Innovation, 2021, 7, .	3.6	19

#	Article	IF	Citations
295	Forecasting the oil price realized volatility: A multivariate heterogeneous autoregressive model. International Journal of Finance and Economics, 0, , .	1.9	2
296	Towards Automated Event Studies Using High Frequency News and Trading Data. Lecture Notes in Business Information Processing, 2013, , 20-41.	0.8	5
297	Forecasting global equity market volatilities. International Journal of Forecasting, 2020, 36, 1454-1475.	3.9	72
298	Robust Forecasting of Dynamic Conditional Correlation GARCH Models. SSRN Electronic Journal, 0, , .	0.4	10
299	Web Appendix: How Precise is the Finite Sample Approximation of the Asymptotic Distribution of Realised Variation Measures in the Presence of Jumps?. SSRN Electronic Journal, 0, , .	0.4	2
300	Short-Run Bond Risk Premia. SSRN Electronic Journal, 0, , .	0.4	16
301	EXcess Idle Time. SSRN Electronic Journal, 0, , .	0.4	1
302	Modelling Systemic Cojumps with Hawkes Factor Models. SSRN Electronic Journal, 0, , .	0.4	11
303	High Frequency Volatility of Volatility Estimation Free from Spot Volatility Estimates. SSRN Electronic Journal, 0, , .	0.4	1
304	Consistent Pretesting for Jumps. SSRN Electronic Journal, 0, , .	0.4	2
305	Multi-Jumps. SSRN Electronic Journal, 0, , .	0.4	1
306	A Global Factor in Variance Risk Premia and Local Bond Pricing. SSRN Electronic Journal, 0, , .	0.4	4
307	Systemic Co-Jumps. SSRN Electronic Journal, 0, , .	0.4	2
308	The Dynamics of Price Jumps in the Stock Market: An Empirical Study on Europe and U.S.. SSRN Electronic Journal, 0, , .	0.4	1
309	Latent Common Return Volatility Factors: Capturing Elusive Predictive Accuracy Gains When Forecasting Volatility. SSRN Electronic Journal, 0, , .	0.4	1
310	The Correlation Risk Premium: International Evidence. SSRN Electronic Journal, 0, , .	0.4	8
311	Risk of Bitcoin Market: Volatility, Jumps, and Forecasts. SSRN Electronic Journal, 0, , .	0.4	7
312	Structural Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	3

#	Article	IF	Citations
313	Risk Appetite and Jumps in Realized Correlation. Mathematics, 2020, 8, 2255.	1.1	2
314	Smile from the Past: a General Option Pricing Framework with Multiple Volatility and Leverage Components. SSRN Electronic Journal, 0, , .	0.4	3
315	Higher Order Realized Power Variations of Semi-Martingales with Applications. SSRN Electronic Journal, 0, , .	0.4	0
316	Modelling and Forecasting the Realized Range Conditional Quantiles. SSRN Electronic Journal, 0, , .	0.4	0
317	Price Jumps during Financial Crisis: From Intuition to Financial Regulation. Politicka Ekonomie, 2014, 62, 32-48.	0.1	2
318	Testing for Jumps and Jump Intensity Path Dependence. SSRN Electronic Journal, 0, , .	0.4	0
319	Testing for Heteroscedasticity in Jumpy and Noisy High-frequency Data: A Resampling Approach. SSRN Electronic Journal, 0, , .	0.4	0
320	High Frequency vs. Daily Resolution: The Economic Value of Forecasting Volatility Models. SSRN Electronic Journal, 0, , .	0.4	0
321	The Arrival of News and Jumps in Stock Prices. SSRN Electronic Journal, 0, , .	0.4	0
322	Getting Inside the Latent Volatility. SpringerBriefs in Quantitative Finance, 2017, , 75-99.	0.8	0
323	High Frequency vs. Daily Resolution: The Economic Value of Forecasting Volatility Models. SSRN Electronic Journal, 0, , .	0.4	0
324	Forecast Ranked Tailored Equity Portfolios. SSRN Electronic Journal, 0, , .	0.4	0
325	Volatility Bursts: A Discrete-Time Option Model with Multiple Volatility Components. SSRN Electronic Journal, 0, , .	0.4	0
326	A Generalized Heterogeneous Autoregressive Model using the Market Index. SSRN Electronic Journal, 0, , .	0.4	0
327	Deep Learning, Jumps, and Volatility Bursts. SSRN Electronic Journal, 0, , .	0.4	1
328	Forecasting Realized Volatility of Agricultural Commodity Futures with Infinite Hidden Markov HAR Models. SSRN Electronic Journal, 0, , .	0.4	0
329	The Contribution of Jump Signs and Activity to Forecasting Stock Price Volatility. SSRN Electronic Journal, 0, , .	0.4	0
330	Profitability of Trading in the Direction of Asset Price Jumps - Analysis of Multiple Assets and Frequencies. Prague Economic Papers, 2019, 28, 385-401.	0.2	0

#	Article	IF	Citations
331	Volatility Forecasting in a Data Rich Environment. Advanced Studies in Theoretical and Applied Econometrics, 2020, , 127-160.	0.1	0
332	Uniform Predictive Inference for Factor Models with Instrumental and Idiosyncratic Betas. SSRN Electronic Journal, 0, , .	0.4	0
333	Futures-Trading Activity and Jump Risk: Evidence From the Bitcoin Market. SSRN Electronic Journal, 0, , .	0.4	0
334	On truncated multi-power estimator of integrated volatility with noisy high frequency data. SSRN Electronic Journal, 0, , .	0.4	0
335	Testing for Self-exciting Jumps in Bitcoin Returns. SSRN Electronic Journal, 0, , .	0.4	0
336	Nonparametric Inference of Jump Autocorrelation. SSRN Electronic Journal, 0, , .	0.4	0
337	Rate-Efficient Asymptotic Normality for the Fourier Estimator of the Leverage Process. SSRN Electronic Journal, 0, , .	0.4	0
338	A Simple Model Correction for Modelling and Forecasting (Un)Reliable Realized Volatility. SSRN Electronic Journal, 0, , .	0.4	1
339	Bias-Optimal Vol-of-Vol Estimation: Insights from Mean-Reverting Models. SSRN Electronic Journal, 0, , .	0.4	0
340	Is the Variance Swap Rate Affine in the Spot Variance? Evidence From S&P500 Data. SSRN Electronic Journal, 0, , .	0.4	0
341	Modeling and forecasting the asset prices volatility based on high-frequency. , 2020, , .		0
342	Evaluating influential nodes for the Chinese energy stocks based on jump volatility spillover network. International Review of Economics and Finance, 2022, 78, 81-94.	2.2	9
343	The Role of Jumps in Realized Volatility Modeling and Forecasting. Journal of Financial Econometrics, 2023, 21, 1143-1168.	0.8	3
344	Effect of the U.S.â€"China Trade War on Stock Markets: A Financial Contagion Perspective. SSRN Electronic Journal, 0, , .	0.4	1
345	Forecasting oil and gold volatilities with sentiment indicators under structural breaks. Energy Economics, 2022, 105, 105751.	5.6	20
346	The Correlation Risk Premium: International Evidence. Journal of Banking and Finance, 2022, 136, 106399.	1.4	4
347	Discontinuous movements and asymmetries in cryptocurrency markets. European Journal of Finance, 0, , 1-25.	1.7	11
348	The priceâ€leverage covariation as a measure of the response of the leverage effect to price and volatility changes. Applied Stochastic Models in Business and Industry, 0, , .	0.9	0

#	Article	IF	Citations
349	Bias reduction in spot volatility estimation from options. Journal of Econometrics, 2023, 234, 53-81.	3.5	1
350	Empirical Research on the Prediction Effect of Volatility Model Based on the Perspective of Investor Sentiment Health and Market Liquidity. Journal of Healthcare Engineering, 2022, 2022, 1-10.	1.1	1
351	The contagion effect of jump risk across Asian stock markets during the Covid-19 pandemic. North American Journal of Economics and Finance, 2022, 61, 101688.	1.8	8
352	High-dimensional volatility matrix estimation with high-frequency financial data: The GARCH-Itôgrouped factor model. Scientia Sinica Mathematica, 2022, , .	0.1	0
353	Co-jumps in the U.S. interest rates and precious metals markets and their implications for investors. International Review of Financial Analysis, 2022, 81, 102078.	3.1	2
354	Forecasting oil futures realized rangeâ€based volatility with jumps, leverage effect, and regime switching: New evidence from MIDAS models. Journal of Forecasting, 0, , .	1.6	1
355	Forecasting the Chinese Stock Market Volatility with G7 Stock Market Volatilities: A Scaled PCA Approach. Emerging Markets Finance and Trade, 2022, 58, 3639-3650.	1.7	2
356	Forecasting the Chinese stock market volatility: A regression approach with a <i>t</i>-distributed error. Applied Economics, 2022, 54, 5811-5826.	1.2	3
357	Spillovers among China's precious and industrial metals markets: Evidence from higher moments and jumps. Transactions of Nonferrous Metals Society of China, 2022, 32, 1362-1384.	1.7	4
358	News-based sentiment and bitcoin volatility. International Review of Financial Analysis, 2022, 82, 102183.	3.1	28
359	Geopolitical risk and oil price volatility: Evidence from Markov-switching model. International Review of Economics and Finance, 2022, 81, 29-38.	2.2	33
360	Greek governmentâ€debt crisis events and European financial markets: News surprises on Greek bond yields and interâ€relations of European financial markets. International Journal of Finance and Economics, 0, , .	1.9	0
361	Forecasting international equity market volatility: A new approach. Journal of Forecasting, 2022, 41, 1433-1457.	1.6	17
362	Directly pricing VIX futures with observable dynamic jumps based on highâ€frequency VIX. Journal of Futures Markets, 0, , .	0.9	1
363	To jump or not to jump: momentum of jumps in crude oil price volatility prediction. Financial Innovation, 2022, 8, .	3.6	6
364	A generalized heterogeneous autoregressive model using market information. Quantitative Finance, 0, , 1-22.	0.9	1
365	Crude Oil Volatility Index Forecasting: The Asymmetric Effects from Chinese Stock Market Jumps. SSRN Electronic Journal, 0, , .	0.4	0
366	Is Jump Robust Two Times Scaled Estimator Superior among Realized Volatility Competitors?. Mathematics, 2022, 10, 2124.	1.1	1

#	Article	IF	Citations
367	Does the US stock market information matter for European equity market volatility: a multivariate perspective?. Applied Economics, 2022, 54, 6726-6743.	1.2	1
368	Forecasting China's crude oil futures volatility: How to dig out the information of other energy futures volatilities?. Resources Policy, 2022, 78, 102852.	4.2	5
369	Out-of-sample prediction of Bitcoin realized volatility: Do other cryptocurrencies help?. North American Journal of Economics and Finance, 2022, 62, 101731.	1.8	2
370	Volatility Models for Stylized Facts of High-Frequency Financial Data. SSRN Electronic Journal, 0, , .	0.4	0
371	Futures volatility forecasting based on big data analytics with incorporating an order imbalance effect. International Review of Financial Analysis, 2022, 83, 102255.	3.1	5
372	News and intraday jumps: Evidence from regularization and class imbalance. North American Journal of Economics and Finance, 2022, 62, 101743.	1.8	1
373	Co-Jumps, Co-Jump Tests, and Volatility Forecasting: Monte Carlo and Empirical Evidence. Journal of Risk and Financial Management, 2022, 15, 334.	1.1	1
374	Forecasting realized volatility: New evidence from timeâ€varying jumps in VIX. Journal of Futures Markets, 2022, 42, 2165-2189.	0.9	12
375	Forecasting stock market realized volatility: the role of global terrorist attacks. Applied Economics, 0, , 1-16.	1.2	0
376	Overnight GARCH-ItÃ´ Volatility Models. Journal of Business and Economic Statistics, 2023, 41, 1215-1227.	1.8	5
377	Global economic policy uncertainty aligned: An informative predictor for crude oil market volatility. International Journal of Forecasting, 2023, 39, 1318-1332.	3.9	23
378	A tug of war of forecasting the US stock market volatility: Oil futures overnight versus intraday information. Journal of Forecasting, 2023, 42, 60-75.	1.6	3
379	Uncertainty and realized jumps in the pound-dollar exchange rate: evidence from over one century of data. Studies in Nonlinear Dynamics and Econometrics, 2023, 27, 25-47.	0.2	0
380	A Consistent and Robust Test for Autocorrelated Jump Occurrences. Journal of Financial Econometrics, 2024, 22, 157-186.	0.8	0
381	Volatility analysis for the GARCHâ€“ItÃ´â€“Jumps model based on high-frequency and low-frequency financial data. International Journal of Forecasting, 2022, , .	3.9	0
382	Volatility models for stylized facts of highâ€frequency financial data. Journal of Time Series Analysis, 0, , .	0.7	0
383	The jump dynamics of foreign exchange rates: how reliable and consistent are the results of widely utilized jump detection procedures. Heliyon, 2022, 8, e10909.	1.4	0
384	An oil futures volatility forecast perspective on the selection of high-frequency jump tests. Energy Economics, 2022, 116, 106358.	5.6	4

#	Article	IF	Citations
385	How do stock prices respond to the leading economic indicators? Analysis of large and small shocks. Finance Research Letters, 2023, 51, 103430.	3.4	1
386	Do Jumps in Financial Prices Cluster? Evidence from High-Frequency Data. SSRN Electronic Journal, 0, , .	0.4	0
387	Forecasting global stock market volatilities in an uncertain world. International Review of Financial Analysis, 2023, 85, 102463.	3.1	4
388	The contribution of jump signs and activity to forecasting stock price volatility. Journal of Empirical Finance, 2023, 70, 144-164.	0.9	2
389	Does climate policy uncertainty affect Chinese stock market volatility?. International Review of Economics and Finance, 2023, 84, 369-381.	2.2	17
390	Realized volatility forecast of financial futures using time-varying HAR latent factor models. Journal of Management Science and Engineering, 2022, , .	1.9	1
391	Uniform predictive inference for factor models with instrumental and idiosyncratic betas. Journal of Econometrics, 2023, , .	3.5	0
392	Information shocks, market returns and volatility: a comparative analysis of developed equity markets in Asia. SN Business & Economics, 2023, 3, .	0.6	1
393	Factor Overnight GARCH-ItË†o Models. SSRN Electronic Journal, 0, , .	0.4	0
394	Futures trading activity and the jump risk of spot market: Evidence from the bitcoin market. Pacific-Basin Finance Journal, 2023, 78, 101950.	2.0	2
395	Forecasting stock return volatility: Realized volatilityâ€type or durationâ€based estimators. Journal of Forecasting, 2023, 42, 1594-1621.	1.6	0
396	Higher-order moments and co-moments' contribution to spillover analysis and portfolio risk management. Energy Economics, 2023, 119, 106596.	5.6	18
397	Forecasting stock volatility during the stock market crash period: The role of Hawkes process. Finance Research Letters, 2023, 55, 103839.	3.4	0
398	Bitcoin volatility forecasting: An artificial differential equation neural network. AIMS Mathematics, 2023, 8, 13907-13922.	0.7	0