

The Model Confidence Set

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Citation Report

#	ARTICLE	IF	CITATIONS
1	Volatility Forecasting: Downside Risk, Jumps and Leverage Effect. SSRN Electronic Journal, 0, , .	0.4	0
2	HYBRID-GARCH: A Generic Class of Models for Volatility Predictions Using Mixed Frequency Data. SSRN Electronic Journal, 2011, , .	0.4	6
3	Multiple Forecast Model Evaluation. , 2011, , .		6
4	Common Intraday Periodicity. Journal of Financial Econometrics, 2012, 10, 325-353.	0.8	19
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11	The Peer Performance of Hedge Funds. SSRN Electronic Journal, 2012, , .	0.4	0
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14	Does Anything Beat 5-Minute RV? A Comparison of Realized Measures Across Multiple Asset Classes. SSRN Electronic Journal, 0, , .	0.4	27
15	Predictable Dynamics in Higher Order Risk-Neutral Moments: Evidence from the S&P 500 Options. SSRN Electronic Journal, 2012, , .	0.4	14
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21	On loss functions and ranking forecasting performances of multivariate volatility models. <i>Journal of Econometrics</i> , 2013, 173, 1-10.	3.5	106
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23	The two-sided Weibull distribution and forecasting financial tail risk. <i>International Journal of Forecasting</i> , 2013, 29, 527-540.	3.9	41
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