Lan Zhang

List of Publications by Year
in descending order

28 papers	3,924 citations	623734 14 h-index	526287 27 g-index
32 all docs	32 docs citations	32 times ranked	828 citing authors

#	Article	IF	Citations
1	A Tale of Two Time Scales. Journal of the American Statistical Association, 2005, 100, 1394-1411.	3.1	1,286
2	How Often to Sample a Continuous-Time Process in the Presence of Market Microstructure Noise. Review of Financial Studies, 2005, 18, 351-416.	6.8	677
3	Efficient estimation of stochastic volatility using noisy observations: a multi-scale approach. Bernoulli, 2006, 12, 1019.	1.3	427
4	Estimating covariation: Epps effect, microstructure noise. Journal of Econometrics, 2011, 160, 33-47.	6.5	254
5	Ultra high frequency volatility estimation with dependent microstructure noise. Journal of Econometrics, 2011, 160, 160-175.	6.5	229
6	Inference for Continuous Semimartingales Observed at High Frequency. Econometrica, 2009, 77, 1403-1445.	4.2	147
7	ANOVA for diffusions and ItÃ´ processes. Annals of Statistics, 2006, 34, 1931.	2.6	138
8	REALIZED VOLATILITY WHEN SAMPLING TIMES ARE POSSIBLY ENDOGENOUS. Econometric Theory, 2014, 30, 580-605.	0.7	59
9	Edgeworth expansions for realized volatility and related estimators. Journal of Econometrics, 2011, 160, 190-203.	6.5	53
10	The econometrics of high-frequency data. Monographs on Statistics and Applied Probability, 2012, , 109-190.	0.3	45
11	Inference for volatility-type objects and implications for hedging. Statistics and Its Interface, 2008, 1, 255-278.	0.3	40
12	Assessment of Uncertainty in High Frequency Data: The Observed Asymptotic Variance. Econometrica, 2017, 85, 197-231.	4.2	35
13	Estimating Covariation: Epps Effect, Microstructure Noise. SSRN Electronic Journal, 2006, , .	0.4	31
14	Efficient Estimation of Stochastic Volatility Using Noisy Observations: A Multi-Scale Approach. SSRN Electronic Journal, 2005, , .	0.4	21
15	Between data cleaning and inference: Pre-averaging and robust estimators of the efficient price. Journal of Econometrics, 2016, 194, 242-262.	6.5	17
16	The Five Trolls Under the Bridge: Principal Component Analysis With Asynchronous and Noisy High Frequency Data. Journal of the American Statistical Association, 2020, 115, 1960-1977.	3.1	17
17	The algebra of two scales estimation, and the S-TSRV: High frequency estimation that is robust to sampling times. Journal of Econometrics, 2019, 208, 101-119.	6.5	15
18	Realized Volatility When Sampling Times are Possibly Endogenous. SSRN Electronic Journal, 2009, , .	0.4	12

#	ARTICLE	IF	CITATIONS
19	The Double Gaussian Approximation for High Frequency Data. Scandinavian Journal of Statistics, 2011, 38, 215-236.	1.4	12
20	Comment: A Selective Overview of Nonparametric Methods in Financial Econometrics. Statistical Science, 2005, 20, .	2.8	12
21	Implied and realized volatility: empirical model selection. Annals of Finance, 2012, 8, 259-275.	0.8	11
22	Inference for Continuous Semimartingales Observed at High Frequency: A General Approach. SSRN Electronic Journal, 2007, , .	0.4	9
23	Assessment of Uncertainty in High Frequency Data: The Observed Asymptotic Variance. SSRN Electronic Journal, 2014, , .	0.4	5
24	The Five Trolls Under the Bridge: Principal Component Analysis with Asynchronous and Noisy High Frequency Data. SSRN Electronic Journal, 2018, , .	0.4	2
25	Forecasting return volatility in the presence of microstructure noise. Statistics and Its Interface, 2010, 3, 145-157.	0.3	2
26	The Observed Asymptotic Variance: Hard edges, and a regression approach. Journal of Econometrics, 2021, 222, 411-428.	6.5	1
27	Between Data Cleaning and Inference: Pre-Averaging and Robust Estimators of the Efficient Price. SSRN Electronic Journal, 0, , .	0.4	1
28	Estimating and Forecasting Volatility Using Leverage Effect. SSRN Electronic Journal, 0, , .	0.4	0