George Tauchen

List of Publications by Year
in descending order

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52 papers	10,298 citations	136950 32 h-index	223800 46 g-index
53 all docs	53 docs citations	53 times ranked	3069 citing authors

#	Article	IF	Citations
1	Expected Stock Returns and Variance Risk Premia. Review of Financial Studies, 2009, 22, 4463-4492.	6.8	1,449
2	Stock Prices and Volume. Review of Financial Studies, 1992, 5, 199-242.	6.8	1,119
3	Finite state markov-chain approximations to univariate and vector autoregressions. Economics Letters, 1986, 20, 177-181.	1.9	1,022
4	Which Moments to Match?. Econometric Theory, 1996, 12, 657-681.	0.7	810
5	Alternative models for stock price dynamics. Journal of Econometrics, 2003, 116, 225-257.	6.5	721
6	Quadrature-Based Methods for Obtaining Approximate Solutions to Nonlinear Asset Pricing Models. Econometrica, 1991, 59, 371.	4.2	665
7	Seminonparametric Estimation of Conditionally Constrained Heterogeneous Processes: Asset Pricing Applications. Econometrica, 1989, 57, 1091.	4.2	350
8	Nonlinear Dynamic Structures. Econometrica, 1993, 61, 871.	4.2	342
9	Leverage and Volatility Feedback Effects in High-Frequency Data. Journal of Financial Econometrics, 2006, 4, 353-384.	1.5	319
10	Diagnostic testing and evaluation of maximum likelihood models. Journal of Econometrics, 1985, 30, 415-443.	6.5	284
11	Risk, jumps, and diversification. Journal of Econometrics, 2008, 144, 234-256.	6.5	236
12	Using Daily Range Data to Calibrate Volatility Diffusions and Extract the Forward Integrated Variance. Review of Economics and Statistics, 1999, 81, 617-631.	4.3	230
13	Estimation of stochastic volatility models with diagnostics. Journal of Econometrics, 1997, 81, 159-192.	6.5	223
14	Volatility Jumps. Journal of Business and Economic Statistics, 2011, 29, 356-371.	2.9	197
15	Statistical Properties of Generalized Method-of-Moments Estimators of Structural Parameters Obtained From Financial Market Data. Journal of Business and Economic Statistics, 1986, 4, 397-416.	2.9	196
16	Realized jumps on financial markets and predicting credit spreads. Journal of Econometrics, 2011, 160, 102-118.	6.5	184
17	Reprojecting Partially Observed Systems with Application to Interest Rate Diffusions. Journal of the American Statistical Association, 1998, 93, 10-24.	3.1	159
18	A discrete-time model for daily S & P500 returns and realized variations: Jumps and leverage effects. Journal of Econometrics, 2009, 150, 151-166.	6.5	156

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19	Statistical Properties of Generalized Method-of-Moments Estimators of Structural Parameters Obtained from Financial Market Data. Journal of Business and Economic Statistics, 1986, 4, 397.	2.9	150
20	Using conditional moments of asset payoffs to infer the volatility of intertemporal marginal rates of substitution. Journal of Econometrics, 1990, 45, 141-179.	6.5	150
21	Risk and return: Long-run relations, fractional cointegration, and return predictability. Journal of Financial Economics, 2013, 108, 409-424.	9.0	120
22	Rational Pessimism, Rational Exuberance, and Asset Pricing Models. Review of Economic Studies, 2007, 74, 1005-1033.	5.4	107
23	Nonparametric estimation of structural models for high-frequency currency market data. Journal of Econometrics, 1995, 66, 251-287.	6.5	105
24	Volatility in Equilibrium: Asymmetries and Dynamic Dependencies*. Review of Finance, 2012, 16, 31-80.	6.3	105
25	Regime Shifts, Risk Premiums in the Term Structure, and the Business Cycle. Journal of Business and Economic Statistics, 2004, 22, 396-409.	2.9	100
26	Volume, volatility, and leverage: A dynamic analysis. Journal of Econometrics, 1996, 74, 177-208.	6.5	91
27	Activity signature functions for high-frequency data analysis. Journal of Econometrics, 2010, 154, 125-138.	6.5	80
28	The Realized Laplace Transform of Volatility. Econometrica, 2012, 80, 1105-1127.	4.2	56
29	Simulation Methods for LÃ©vy-Driven Continuous-Time Autoregressive Moving Average (CARMA) Stochastic Volatility Models. Journal of Business and Economic Statistics, 2006, 24, 455-469.	2.9	53
30	ESTIMATION OF CONTINUOUS-TIME MODELS FOR STOCK RETURNS AND INTEREST RATES. Macroeconomic Dynamics, 1997, 1, 135-168.	0.7	50
31	The relative efficiency of method of moments estimators. Journal of Econometrics, 1999, 92, 149-172.	6.5	46
32	Reprojecting Partially Observed Systems with Application to Interest Rate Diffusions. Journal of the American Statistical Association, 1998, 93, 10.	3.1	46
33	Stochastic Volatility in General Equilibrium. Quarterly Journal of Finance, 2011, 01, 707-731.	0.7	40
34	Simulated Score Methods and Indirect Inference for Continuous-time Models. , 2010, , 427-477.		33
35	New minimum chi-square methods in empirical. , 1997, , 279-317.		32
36	A Nonparametric Approach to Nonlinear Time Series Analysis: Estimation and Simulation. The IMA Volumes in Mathematics and Its Applications, 1993, , 71-92.	0.5	28

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37	The fine structure of equity-index option dynamics. Journal of Econometrics, 2015, 187, 532-546.	6.5	27
38	Solving the Stochastic Growth Model by Using Quadrature Methods and Value-Function Iterations. Journal of Business and Economic Statistics, 1990, 8, 49-51.	2.9	25
39	Testing Target-Zone Models Using Efficient Method of Moments. Journal of Business and Economic Statistics, 2001, 19, 255-277.	2.9	21
40	Realized Laplace transforms for estimation of jump diffusive volatility models. Journal of Econometrics, 2011, 164, 367-381.	6.5	21
41	Volatility activity: Specification and estimation. Journal of Econometrics, 2014, 178, 180-193.	6.5	20
42	The Objective Function of Simulation Estimators Near the Boundary of the Unstable Region of the Parameter Space. Review of Economics and Statistics, 1998, 80, 389-398.	4.3	15
43	Notes on financial econometrics. Journal of Econometrics, 2001, 100, 57-64.	6.5	15
44	Jump factor models in large crossâ€sections. Quantitative Economics, 2019, 10, 419-456.	1.4	15
45	Mixed-scale jump regressions with bootstrap inference. Journal of Econometrics, 2017, 201, 417-432.	6.5	14
46	Rank Tests at Jump Events. Journal of Business and Economic Statistics, 2019, 37, 312-321.	2.9	11
47	Data-Driven Jump Detection Thresholds for Application in Jump Regressions. Econometrics, 2018, 6, 16.	0.9	7
48	Specification Analysis of Continuous Time Models in Finance. , 1996, , 357-383.		5
49	A note on the asymptotic lower bound for the covariance matrix of the GMM estimator of the parameters of agents' utility functions. Economics Letters, 1986, 20, 151-155.	1.9	3
50	The Fine Structure of Equity-Index Option Dynamics. SSRN Electronic Journal, 0, , .	0.4	2
51	Exact Bayesian moment based inference for the distribution of the small-time movements of an ItÃ´ semimartingale. Journal of Econometrics, 2018, 205, 140-155.	6.5	1
52	Cash Flows Discounted Using a Model-Free SDF Extracted under a Yield Curve Prior. Journal of Risk and Financial Management, 2021, 14, 100.	2.3	0