

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	Cash Flows Discounted Using a Model-Free SDF Extracted under a Yield Curve Prior. <i>Journal of Risk and Financial Management</i> , 2021, 14, 100.	2.3	0
2	Jump factor models in large cross-sections. <i>Quantitative Economics</i> , 2019, 10, 419-456.	1.4	15
3	Rank Tests at Jump Events. <i>Journal of Business and Economic Statistics</i> , 2019, 37, 312-321.	2.9	11
4	Exact Bayesian moment based inference for the distribution of the small-time movements of an Itô semimartingale. <i>Journal of Econometrics</i> , 2018, 205, 140-155.	6.5	1
5	Data-Driven Jump Detection Thresholds for Application in Jump Regressions. <i>Econometrics</i> , 2018, 6, 16.	0.9	7
6	Mixed-scale jump regressions with bootstrap inference. <i>Journal of Econometrics</i> , 2017, 201, 417-432.	6.5	14
7	The fine structure of equity-index option dynamics. <i>Journal of Econometrics</i> , 2015, 187, 532-546.	6.5	27
8	Volatility activity: Specification and estimation. <i>Journal of Econometrics</i> , 2014, 178, 180-193.	6.5	20
9	Risk and return: Long-run relations, fractional cointegration, and return predictability. <i>Journal of Financial Economics</i> , 2013, 108, 409-424.	9.0	120
10	The Realized Laplace Transform of Volatility. <i>Econometrica</i> , 2012, 80, 1105-1127.	4.2	56
11	Volatility in Equilibrium: Asymmetries and Dynamic Dependencies*. <i>Review of Finance</i> , 2012, 16, 31-80.	6.3	105
12	Volatility Jumps. <i>Journal of Business and Economic Statistics</i> , 2011, 29, 356-371.	2.9	197
13	Realized Laplace transforms for estimation of jump diffusive volatility models. <i>Journal of Econometrics</i> , 2011, 164, 367-381.	6.5	21
14	Realized jumps on financial markets and predicting credit spreads. <i>Journal of Econometrics</i> , 2011, 160, 102-118.	6.5	184
15	Stochastic Volatility in General Equilibrium. <i>Quarterly Journal of Finance</i> , 2011, 01, 707-731.	0.7	40
16	Activity signature functions for high-frequency data analysis. <i>Journal of Econometrics</i> , 2010, 154, 125-138.	6.5	80
17	Simulated Score Methods and Indirect Inference for Continuous-time Models. , 2010, , 427-477.		33
18	A discrete-time model for daily S & P500 returns and realized variations: Jumps and leverage effects. <i>Journal of Econometrics</i> , 2009, 150, 151-166.	6.5	156

#	ARTICLE	IF	CITATIONS
19	Expected Stock Returns and Variance Risk Premia. Review of Financial Studies, 2009, 22, 4463-4492.	6.8	1,449
20	Risk, jumps, and diversification. Journal of Econometrics, 2008, 144, 234-256.	6.5	236
21	Rational Pessimism, Rational Exuberance, and Asset Pricing Models. Review of Economic Studies, 2007, 74, 1005-1033.	5.4	107
22	Leverage and Volatility Feedback Effects in High-Frequency Data. Journal of Financial Econometrics, 2006, 4, 353-384.	1.5	319
23	Simulation Methods for Lévy-Driven Continuous-Time Autoregressive Moving Average (CARMA) Stochastic Volatility Models. Journal of Business and Economic Statistics, 2006, 24, 455-469.	2.9	53
24	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
25	Alternative models for stock price dynamics. Journal of Econometrics, 2003, 116, 225-257.	6.5	721
26	Testing Target-Zone Models Using Efficient Method of Moments. Journal of Business and Economic Statistics, 2001, 19, 255-277.	2.9	21
27	Notes on financial econometrics. Journal of Econometrics, 2001, 100, 57-64.	6.5	15
28	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
29	The relative efficiency of method of moments estimators. Journal of Econometrics, 1999, 92, 149-172.	6.5	46
30	Reprojecting Partially Observed Systems with Application to Interest Rate Diffusions. Journal of the American Statistical Association, 1998, 93, 10-24.	3.1	159
31	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
32	Reprojecting Partially Observed Systems with Application to Interest Rate Diffusions. Journal of the American Statistical Association, 1998, 93, 10.	3.1	46
33	ESTIMATION OF CONTINUOUS-TIME MODELS FOR STOCK RETURNS AND INTEREST RATES. Macroeconomic Dynamics, 1997, 1, 135-168.	0.7	50
34	New minimum chi-square methods in empirical. , 1997, , 279-317.		32
35	Estimation of stochastic volatility models with diagnostics. Journal of Econometrics, 1997, 81, 159-192.	6.5	223
36	Volume, volatility, and leverage: A dynamic analysis. Journal of Econometrics, 1996, 74, 177-208.	6.5	91

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37	Which Moments to Match?. <i>Econometric Theory</i> , 1996, 12, 657-681.	0.7	810
38	Specification Analysis of Continuous Time Models in Finance. , 1996, , 357-383.		5
39	Nonparametric estimation of structural models for high-frequency currency market data. <i>Journal of Econometrics</i> , 1995, 66, 251-287.	6.5	105
40	Nonlinear Dynamic Structures. <i>Econometrica</i> , 1993, 61, 871.	4.2	342
41	A Nonparametric Approach to Nonlinear Time Series Analysis: Estimation and Simulation. <i>The IMA Volumes in Mathematics and Its Applications</i> , 1993, , 71-92.	0.5	28
42	Stock Prices and Volume. <i>Review of Financial Studies</i> , 1992, 5, 199-242.	6.8	1,119
43	Quadrature-Based Methods for Obtaining Approximate Solutions to Nonlinear Asset Pricing Models. <i>Econometrica</i> , 1991, 59, 371.	4.2	665
44	Solving the Stochastic Growth Model by Using Quadrature Methods and Value-Function Iterations. <i>Journal of Business and Economic Statistics</i> , 1990, 8, 49-51.	2.9	25
45	Using conditional moments of asset payoffs to infer the volatility of intertemporal marginal rates of substitution. <i>Journal of Econometrics</i> , 1990, 45, 141-179.	6.5	150
46	Seminonparametric Estimation of Conditionally Constrained Heterogeneous Processes: Asset Pricing Applications. <i>Econometrica</i> , 1989, 57, 1091.	4.2	350
47	A note on the asymptotic lower bound for the covariance matrix of the GMM estimator of the parameters of agents' utility functions. <i>Economics Letters</i> , 1986, 20, 151-155.	1.9	3
48	Finite state markov-chain approximations to univariate and vector autoregressions. <i>Economics Letters</i> , 1986, 20, 177-181.	1.9	1,022
49	Statistical Properties of Generalized Method-of-Moments Estimators of Structural Parameters Obtained From Financial Market Data. <i>Journal of Business and Economic Statistics</i> , 1986, 4, 397-416.	2.9	196
50	Statistical Properties of Generalized Method-of-Moments Estimators of Structural Parameters Obtained from Financial Market Data. <i>Journal of Business and Economic Statistics</i> , 1986, 4, 397.	2.9	150
51	Diagnostic testing and evaluation of maximum likelihood models. <i>Journal of Econometrics</i> , 1985, 30, 415-443.	6.5	284
52	The Fine Structure of Equity-Index Option Dynamics. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2