Torben G Andersen

List of Publications by Year
in descending order

95 papers	20,787 citations	81900 39 h-index	91884 69 g-index
101 all docs	101 docs citations	101 times ranked	3952 citing authors

#	Article	IF	Citations
1	Modeling and Forecasting Realized Volatility. Econometrica, 2003, 71, 579-625.	4.2	2,908
2	Answering the Skeptics: Yes, Standard Volatility Models do Provide Accurate Forecasts. International Economic Review, 1998, 39, 885.	1.3	2,441
3	The Distribution of Realized Exchange Rate Volatility. Journal of the American Statistical Association, 2001, 96, 42-55.	3.1	1,803
4	The distribution of realized stock return volatility. Journal of Financial Economics, 2001, 61, 43-76.	9.0	1,786
5	Roughing It Up: Including Jump Components in the Measurement, Modeling, and Forecasting of Return Volatility. Review of Economics and Statistics, 2007, 89, 701-720.	4.3	1,170
6	Intraday periodicity and volatility persistence in financial markets. Journal of Empirical Finance, 1997, 4, 115-158.	1.8	1,014
7	Deutsche Mark-Dollar Volatility: Intraday Activity Patterns, Macroeconomic Announcements, and Longer Run Dependencies. Journal of Finance, 1998, 53, 219-265.	5.1	889
8	Real-time price discovery in global stock, bond and foreign exchange markets. Journal of International Economics, 2007, 73, 251-277.	3.0	861
9	An Empirical Investigation of Continuous-Time Equity Return Models. Journal of Finance, 2002, 57, 1239-1284.	5.1	726
10	Return Volatility and Trading Volume: An Information Flow Interpretation of Stochastic Volatility. Journal of Finance, 1996, 51, 169-204.	5.1	653
11	Estimating continuous-time stochastic volatility models of the short-term interest rate. Journal of Econometrics, 1997, 77, 343-377.	6.5	425
12	Heterogeneous Information Arrivals and Return Volatility Dynamics: Uncovering the Longâ€Run in High Frequency Returns. Journal of Finance, 1997, 52, 975-1005.	5.1	416
13	Jump-robust volatility estimation using nearest neighbor truncation. Journal of Econometrics, 2012, 169, 75-93.	6.5	361
14	Chapter 15 Volatility and Correlation Forecasting. Handbook of Economic Forecasting, 2006, , 777-878.	3.4	282
15	Forecasting financial market volatility: Sample frequency vis-Ã-vis forecast horizon. Journal of Empirical Finance, 1999, 6, 457-477.	1.8	270
16	Correcting the Errors: Volatility Forecast Evaluation Using High-Frequency Data and Realized Volatilities. Econometrica, 2005, 73, 279-296.	4.2	265
17	No-arbitrage semi-martingale restrictions for continuous-time volatility models subject to leverage effects, jumps and i.i.d. noise: Theory and testable distributional implications. Journal of Econometrics, 2007, 138, 125-180.	6.5	253
18	GMM Estimation of a Stochastic Volatility Model: A Monte Carlo Study. Journal of Business and Economic Statistics, 1996, 14, 328-352.	2.9	250

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19	The risk premia embedded in index options. Journal of Financial Economics, 2015, 117, 558-584.	9.0	225
20	Parametric and Nonparametric Volatility Measurement. , 2010, , 67-137.		222
21	Modeling and Forecasting Realized Volatility. SSRN Electronic Journal, 2001, , .	0.4	203
22	Efficient method of moments estimation of a stochastic volatility model: A Monte Carlo study. Journal of Econometrics, 1999, 91, 61-87.	6.5	187
23	Return Volatility and Trading Volume: An Information Flow Interpretation of Stochastic Volatility. Journal of Finance, 1996, 51, 169.	5.1	182
24	Realized volatility forecasting and market microstructure noise. Journal of Econometrics, 2011, 160, 220-234.	6.5	178
25	ANALYTICAL EVALUATION OF VOLATILITY FORECASTS*. International Economic Review, 2004, 45, 1079-1110.	1.3	170
26	A reduced form framework for modeling volatility of speculative prices based on realized variation measures. Journal of Econometrics, 2011, 160, 176-189.	6.5	167
27	Continuousâ€time models, realized volatilities, and testable distributional implications for daily stock returns. Journal of Applied Econometrics, 2010, 25, 233-261.	2.3	160
28	Intraday and interday volatility in the Japanese stock market. Journal of International Financial Markets, Institutions and Money, 2000, 10, 107-130.	4.2	145
29	Realized Beta: Persistence and Predictability. Advances in Econometrics, 0, , 1-39.	0.3	129
30	A Framework for Exploring the Macroeconomic Determinants of Systematic Risk. American Economic Review, 2005, 95, 398-404.	8.5	127
31	The Distribution of Realized Exchange Rate Volatility. SSRN Electronic Journal, 2001, , .	0.4	125
32	Exchange Rate Returns Standardized by Realized Volatility are (Nearly) Gaussian. Multinational Finance Journal, 2000, 4, 159-179.	0.5	117
33	Exploring Return Dynamics via Corridor Implied Volatility. Review of Financial Studies, 2015, 28, 2902-2945.	6.8	115
34	Parametric Inference and Dynamic State Recovery From Option Panels. Econometrica, 2015, 83, 1081-1145.	4.2	101
35	Shortâ€Term Market Risks Implied by Weekly Options. Journal of Finance, 2017, 72, 1335-1386.	5.1	101
36	GMM Estimation of a Stochastic Volatility Model: A Monte Carlo Study. Journal of Business and Economic Statistics, 1996, 14, 328.	2.9	97

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37	Do Bonds Span Volatility Risk in the U.S. Treasury Market? A Specification Test for Affine Term Structure Models. Journal of Finance, 2010, 65, 603-653.	5.1	83
38	Variance-ratio Statistics and High-frequency Data: Testing for Changes in Intraday Volatility Patterns. Journal of Finance, 2001, 56, 305-327.	5.1	80
39	Roughing it Up: Including Jump Components in the Measurement, Modeling and Forecasting of Return Volatility. SSRN Electronic Journal, 2007, , .	0.4	77
40	VPIN and the flash crash. Journal of Financial Markets, 2014, 17, 1-46.	1.3	77
41	Realized Volatility. , 2009, , 555-575.		62
42	Assessing Measures of Order Flow Toxicity and Early Warning Signals for Market Turbulence*. Review of Finance, 2015, 19, 1-54.	6.3	54
43	Some Like it Smooth, and Some Like it Rough: Untangling Continuous and Jump Components in Measuring, Modeling, and Forecasting Asset Return Volatility. SSRN Electronic Journal, 2003, , .	0.4	53
44	Financial Risk Measurement for Financial Risk Management. Handbook of the Economics of Finance, 2013, , 1127-1220.	3.1	52
45	Stochastic Volatility: Origins and Overview. , 2009, , 233-254.		52
46	The Pricing of Tail Risk and the Equity Premium: Evidence From International Option Markets. Journal of Business and Economic Statistics, 2020, 38, 662-678.	2.9	48
47	Some Reflections on Analysis of High-Frequency Data. Journal of Business and Economic Statistics, 2000, 18, 146.	2.9	41
48	Some Reflections on Analysis of High-Frequency Data. Journal of Business and Economic Statistics, 2000, 18, 146-153.	2.9	39
49	Reflecting on the VPIN dispute. Journal of Financial Markets, 2014, 17, 53-64.	1.3	32
50	Real-Time Price Discovery in Global Stock, Bond and Foreign Exchange Markets. SSRN Electronic Journal, 0, , .	0.4	29
51	A ROBUST NEIGHBORHOOD TRUNCATION APPROACH TO ESTIMATION OF INTEGRATED QUARTICITY. Econometric Theory, 2014, 30, 3-59.	0.7	29
52	Time-Varying Periodicity in Intraday Volatility. Journal of the American Statistical Association, 2019, 114, 1695-1707.	3.1	29
53	Continuous-Time Models, Realized Volatilities, and Testable Distributional Implications for Daily Stock Returns. SSRN Electronic Journal, 0, , .	0.4	29
54	Jump-Robust Volatility Estimation Using Nearest Neighbor Truncation. SSRN Electronic Journal, 2010, , .	0.4	28

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55	The fine structure of equity-index option dynamics. Journal of Econometrics, 2015, 187, 532-546.	6.5	27
56	Intraday Trading Invariance in the E-Mini S&P 500 Futures Market. SSRN Electronic Journal, 0, , .	0.4	26
57	Tail risk and return predictability for the Japanese equity market. Journal of Econometrics, 2021, 222, 344-363.	6.5	26
58	Realized Beta: Persistence and Predictability. SSRN Electronic Journal, 2004, , .	0.4	22
59	GMM and QML asymptotic standard deviations in stochastic volatility models: Comments on Ruiz (1994). Journal of Econometrics, 1997, 76, 397-403.	6.5	20
60	A Reduced Form Framework for Modeling Volatility of Speculative Prices Based on Realized Variation Measures. SSRN Electronic Journal, 0, , .	0.4	18
61	Parametric and Nonparametric Volatility Measurement. SSRN Electronic Journal, 2002, , .	0.4	16
62	Recalcitrant betas: Intraday variation in the crossâ€sectional dispersion of systematic risk. Quantitative Economics, 2021, 12, 647-682.	1.4	16
63	VPIN and the Flash Crash. SSRN Electronic Journal, 2011, , .	0.4	14
64	A Framework for Exploring the Macroeconomic Determinants of Systematic Risk. SSRN Electronic Journal, 0, , .	0.4	13
65	Real-Time Price Discovery in Stock, Bond and Foreign Exchange Markets. SSRN Electronic Journal, 2004, , .	0.4	12
66	Unified inference for nonlinear factor models from panels with fixed and large time span. Journal of Econometrics, 2019, 212, 4-25.	6.5	12
67	Consistent inference for predictive regressions in persistent economic systems. Journal of Econometrics, 2021, 224, 215-244.	6.5	12
68	Coherent Model-Free Implied Volatility: A Corridor Fix for High-Frequency VIX. SSRN Electronic Journal, 0, , .	0.4	12
69	Assessing VPIN Measurement of Order Flow Toxicity via Perfect Trade Classification. SSRN Electronic Journal, 2013, , .	0.4	10
70	SPATIAL DEPENDENCE IN OPTION OBSERVATION ERRORS. Econometric Theory, 2021, 37, 205-247.	0.7	10
71	Volatility measurement with pockets of extreme return persistence. Journal of Econometrics, 2023, 237, 105048.	6.5	9
72	Do Bonds Span Volatility Risk in the U.S. Treasury Market? A Specification Test for Affine Term Structure Models. SSRN Electronic Journal, 0, , .	0.4	8

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73	Practical Volatility and Correlation Modeling for Financial Market Risk Management. SSRN Electronic Journal, 2005, , .	0.4	7
74	INFERENCE FOR OPTION PANELS IN PURE-JUMP SETTINGS. Econometric Theory, 2019, 35, 901-942.	0.7	6
75	Realized Volatility. SSRN Electronic Journal, 0, , .	0.4	6
76	[Bayesian Analysis of Stochastic Volatility Models]: Comment. Journal of Business and Economic Statistics, 1994, 12, 389.	2.9	5
77	Construction and Interpretation of Model-Free Implied Volatility. SSRN Electronic Journal, 0, , .	0.4	5
78	Testing for parameter instability and structural change in persistent predictive regressions. Journal of Econometrics, 2021, , .	6.5	5
79	Reflecting on the VPIN Dispute. SSRN Electronic Journal, 0, , .	0.4	4
80	Stochastic Volatility. , 2009, , 694-726.		3
81	Stochastic Volatility. SSRN Electronic Journal, 2010, , .	0.4	2
82	The Fine Structure of Equity-Index Option Dynamics. SSRN Electronic Journal, 0, , .	0.4	2
83	Volatility Forecasting. SSRN Electronic Journal, 0, , .	0.4	2
84	Jump-Robust Volatility Estimation Using Nearest Neighbor Truncation. SSRN Electronic Journal, 0, , .	0.4	2
85	Realized Volatility. , 2008, , 1-13.		1
86	Realized Volatility and Multipower Variation. SSRN Electronic Journal, 0, , .	0.4	1
87	Stochastic Volatility. , 2015, , 1-42.		1
88	Real-Time Price Discovery in Global Stock, Bond and Foreign Exchange Markets. SSRN Electronic Journal, 2006, , .	0.4	0
89	Volatility in the U.S. Treasury Market - Application to the Institute for Quantitative Research in Finance (The Q Group) for Research Support. SSRN Electronic Journal, 2006, , .	0.4	0
90	Financial Risk Measurement for Financial Risk Management. SSRN Electronic Journal, 0, , .	0.4	0

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91	Comments on 'Testing VPIN on Big Data - Response to Reflecting on the VPIN Dispute'. SSRN Electronic Journal, 2013, , .	0.4	0
92	Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	0
93	Realized Volatility. , 2018, , 11362-11374.		0
94	A Descriptive Study of High-Frequency Trade and Quote Option Data. SSRN Electronic Journal, 0, , .	0.4	0
95	Testing for Parameter Instability and Structural Change in Persistent Predictive Regressions. SSRN Electronic Journal, 0, , .	0.4	0