

Thomas H Mccurdy

List of Publications by Year in descending order

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28
papers

1,917
citations

430874

18
h-index

580821

25
g-index

28
all docs

28
docs citations

28
times ranked

757
citing authors

#	ARTICLE	IF	CITATIONS
1	News Arrival, Jump Dynamics, and Volatility Components for Individual Stock Returns. <i>Journal of Finance</i> , 2004, 59, 755-793.	5.1	412
2	Identifying Bull and Bear Markets in Stock Returns. <i>Journal of Business and Economic Statistics</i> , 2000, 18, 100-112.	2.9	183
3	Duration-Dependent Transitions in a Markov Model of U.S. GNP Growth. <i>Journal of Business and Economic Statistics</i> , 1994, 12, 279-288.	2.9	166
4	Identifying Bull and Bear Markets in Stock Returns. <i>Journal of Business and Economic Statistics</i> , 2000, 18, 100.	2.9	165
5	Duration-Dependent Transitions in a Markov Model of U.S. GNP Growth. <i>Journal of Business and Economic Statistics</i> , 1994, 12, 279.	2.9	128
6	Do high-frequency measures of volatility improve forecasts of return distributions?. <i>Journal of Econometrics</i> , 2011, 160, 69-76.	6.5	110
7	Testing the martingale hypothesis in deutsche mark futures with models specifying the form of heteroscedasticity. <i>Journal of Applied Econometrics</i> , 1988, 3, 187-202.	2.3	100
8	Tests of the martingale hypothesis for foreign currency futures with time-varying volatility. <i>International Journal of Forecasting</i> , 1987, 3, 131-148.	6.5	93
9	Nonlinear Features of Realized FX Volatility. <i>Review of Economics and Statistics</i> , 2002, 84, 668-681.	4.3	91
10	Hedging foreign currency portfolios. <i>Journal of Empirical Finance</i> , 1998, 5, 197-220.	1.8	64
11	Testing the unbiasedness hypothesis in the forward foreign exchange market: A specification analysis. <i>Journal of International Money and Finance</i> , 1984, 3, 357-368.	2.5	61
12	Do jumps contribute to the dynamics of the equity premium?. <i>Journal of Financial Economics</i> , 2013, 110, 457-477.	9.0	50
13	Components of Bull and Bear Markets: Bull Corrections and Bear Rallies. <i>Journal of Business and Economic Statistics</i> , 2012, 30, 391-403.	2.9	48
14	Evidence of Risk Premiums in Foreign Currency Futures Markets. <i>Review of Financial Studies</i> , 1992, 5, 65-83.	6.8	47
15	Tests for a Systematic Risk Component in Deviations from Uncovered Interest Rate Parity. <i>Review of Economic Studies</i> , 1991, 58, 587.	5.4	46
16	News as sources of jumps in stock returns: Evidence from 21 million news articles for 9000 companies. <i>Journal of Financial Economics</i> , 2022, 145, 1-17.	9.0	32
17	How Useful are Historical Data for Forecasting the Long-Run Equity Return Distribution?. <i>Journal of Business and Economic Statistics</i> , 2009, 27, 95-112.	2.9	27
18	Volatility dynamics under duration-dependent mixing. <i>Journal of Empirical Finance</i> , 2000, 7, 345-372.	1.8	23

#	ARTICLE	IF	CITATIONS
19	The unbiasedness hypothesis in the forward foreign exchange market: A specification analysis with application to France, Italy, Japan, the United Kingdom and West Germany. <i>European Economic Review</i> , 1986, 30, 365-381.	2.3	18
20	A comparison of risk-premium forecasts implied by parametric versus nonparametric conditional mean estimators. <i>Journal of Econometrics</i> , 1992, 52, 225-244.	6.5	13
21	Do High-Frequency Measures of Volatility Improve Forecasts of Return Distributions?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
22	Chapter 12 Modeling Foreign Exchange Rates with Jumps. <i>Frontiers of Economics and Globalization</i> , 2008, , 449-475.	0.3	10
23	Single Beta Models and Currency Futures Prices. <i>Economic Record</i> , 1992, 68, 117-129.	0.4	6
24	Bull and bear markets during the COVID-19 pandemic. <i>Finance Research Letters</i> , 2021, 42, 102091.	6.7	6
25	Intertemporal Risk in the Foreign Currency Futures Basis. <i>Canadian Journal of Administrative Sciences</i> , 1999, 16, 172-184.	1.5	3
26	Time-Varying Window Length for Correlation Forecasts. <i>Econometrics</i> , 2017, 5, 54.	0.9	2
27	Optimal Data Histories for Forecasting Correlations. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
28	Bull and Bear Markets During the COVID-19 Pandemic. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0