Nour Meddahi

List of Publications by Year
in descending order

21 papers	1,726 citations	623734 14 h-index	713466 21 g-index
23 all docs	23 docs citations	23 times ranked	632 citing authors

#	Article	IF	Citations
1	Correcting the Errors: Volatility Forecast Evaluation Using High-Frequency Data and Realized Volatilities. Econometrica, 2005, 73, 279-296.	4.2	265
2	A theoretical comparison between integrated and realized volatility. Journal of Applied Econometrics, 2002, 17, 479-508.	2.3	234
3	Realized volatility forecasting and market microstructure noise. Journal of Econometrics, 2011, 160, 220-234.	6.5	178
4	ANALYTICAL EVALUATION OF VOLATILITY FORECASTS*. International Economic Review, 2004, 45, 1079-1110.	1.3	170
5	Temporal aggregation of volatility models. Journal of Econometrics, 2004, 119, 355-379.	6.5	154
6	Testing normality: a GMM approach. Journal of Econometrics, 2005, 124, 149-186.	6.5	114
7	Bootstrapping Realized Volatility. Econometrica, 2009, 77, 283-306.	4.2	108
8	Generalized Disappointment Aversion, Long-run Volatility Risk, and Asset Prices. Review of Financial Studies, 2011, 24, 82-122.	6.8	108
9	The Economic Value of Realized Volatility: Using High-Frequency Returns for Option Valuation. Journal of Financial and Quantitative Analysis, 2014, 49, 663-697.	3.5	101
10	ARMA representation of integrated and realized variances. Econometrics Journal, 2003, 6, 335-356.	2.3	63
11	Boxâ€"Cox transforms for realized volatility. Journal of Econometrics, 2011, 160, 129-144.	6.5	40
12	Bootstrapping realized multivariate volatility measures. Journal of Econometrics, 2013, 172, 49-65.	6.5	38
13	Testing distributional assumptions: A GMM aproach. Journal of Applied Econometrics, 2012, 27, 978-1012.	2.3	34
14	GARCH and irregularly spaced data. Economics Letters, 2006, 90, 200-204.	1.9	28
15	Bootstrapping High-Frequency Jump Tests. Journal of the American Statistical Association, 2019, 114, 793-803.	3.1	20
16	The long and the short of the risk-return trade-off. Journal of Econometrics, 2015, 187, 580-592.	6.5	15
17	Edgeworth Corrections for Realized Volatility. Econometric Reviews, 2008, 27, 139-162.	1.1	14
18	BOOTSTRAPPING PRE-AVERAGED REALIZED VOLATILITY UNDER MARKET MICROSTRUCTURE NOISE. Econometric Theory, 2017, 33, 791-838.	0.7	13

#	Article	IF	Citations
19	Bootstrapping Realized Multivariate Volatility Measures. SSRN Electronic Journal, 0, , .	0.4	11
20	Bootstrap Inference for Pre-averaged Realized Volatility based on Nonoverlapping Returns. Journal of Financial Econometrics, 2014, 12, 679-707.	1.5	9
21	Volatility regressions with fat tails. Journal of Econometrics, 2020, 218, 690-713.	6.5	5