

Nour Meddahi

List of Publications by Year in descending order

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Version: 2024-02-01

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	Volatility regressions with fat tails. <i>Journal of Econometrics</i> , 2020, 218, 690-713.	6.5	5
2	Bootstrapping High-Frequency Jump Tests. <i>Journal of the American Statistical Association</i> , 2019, 114, 793-803.	3.1	20
3	BOOTSTRAPPING PRE-AVERAGED REALIZED VOLATILITY UNDER MARKET MICROSTRUCTURE NOISE. <i>Econometric Theory</i> , 2017, 33, 791-838.	0.7	13
4	The long and the short of the risk-return trade-off. <i>Journal of Econometrics</i> , 2015, 187, 580-592.	6.5	15
5	Bootstrap Inference for Pre-averaged Realized Volatility based on Nonoverlapping Returns. <i>Journal of Financial Econometrics</i> , 2014, 12, 679-707.	1.5	9
6	The Economic Value of Realized Volatility: Using High-Frequency Returns for Option Valuation. <i>Journal of Financial and Quantitative Analysis</i> , 2014, 49, 663-697.	3.5	101
7	Bootstrapping realized multivariate volatility measures. <i>Journal of Econometrics</i> , 2013, 172, 49-65.	6.5	38
8	Testing distributional assumptions: A GMM approach. <i>Journal of Applied Econometrics</i> , 2012, 27, 978-1012.	2.3	34
9	Box-Cox transforms for realized volatility. <i>Journal of Econometrics</i> , 2011, 160, 129-144.	6.5	40
10	Realized volatility forecasting and market microstructure noise. <i>Journal of Econometrics</i> , 2011, 160, 220-234.	6.5	178
11	Generalized Disappointment Aversion, Long-run Volatility Risk, and Asset Prices. <i>Review of Financial Studies</i> , 2011, 24, 82-122.	6.8	108
12	Bootstrapping Realized Volatility. <i>Econometrica</i> , 2009, 77, 283-306.	4.2	108
13	Edgeworth Corrections for Realized Volatility. <i>Econometric Reviews</i> , 2008, 27, 139-162.	1.1	14
14	GARCH and irregularly spaced data. <i>Economics Letters</i> , 2006, 90, 200-204.	1.9	28
15	Testing normality: a GMM approach. <i>Journal of Econometrics</i> , 2005, 124, 149-186.	6.5	114
16	Correcting the Errors: Volatility Forecast Evaluation Using High-Frequency Data and Realized Volatilities. <i>Econometrica</i> , 2005, 73, 279-296.	4.2	265
17	ANALYTICAL EVALUATION OF VOLATILITY FORECASTS*. <i>International Economic Review</i> , 2004, 45, 1079-1110.	1.3	170
18	Temporal aggregation of volatility models. <i>Journal of Econometrics</i> , 2004, 119, 355-379.	6.5	154

#	ARTICLE	IF	CITATIONS
19	ARMA representation of integrated and realized variances. <i>Econometrics Journal</i> , 2003, 6, 335-356.	2.3	63
20	A theoretical comparison between integrated and realized volatility. <i>Journal of Applied Econometrics</i> , 2002, 17, 479-508.	2.3	234
21	Bootstrapping Realized Multivariate Volatility Measures. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11