Rasmus Varneskov

List of Publications by Year
in descending order

12 papers	172 citations	6 h-index	10 g-index
12 all docs	12 docs citations	12 times ranked	64 citing authors

1478505

1372567

#	Article	IF	Citations
1	Flat-Top Realized Kernel Estimation of Quadratic Covariation With Nonsynchronous and Noisy Asset Prices. Journal of Business and Economic Statistics, 2016, 34, 1-22.	2.9	36
2	ESTIMATING THE QUADRATIC VARIATION SPECTRUM OF NOISY ASSET PRICES USING GENERALIZED FLAT-TOP REALIZED KERNELS. Econometric Theory, 2017, 33, 1457-1501.	0.7	29
3	Frequency dependent risk. Journal of Financial Economics, 2021, 140, 644-675.	9.0	23
4	The role of realized ex-post covariance measures and dynamic model choice on the quality of covariance forecasts. Journal of Empirical Finance, 2013, 20, 83-95.	1.8	17
5	Unified inference for nonlinear factor models from panels with fixed and large time span. Journal of Econometrics, 2019, 212, 4-25.	6.5	12
6	Consistent inference for predictive regressions in persistent economic systems. Journal of Econometrics, 2021, 224, 215-244.	6.5	12
7	A local stable bootstrap for power variations of pure-jump semimartingales and activity index estimation. Journal of Econometrics, 2017, 198, 10-28.	6.5	12
8	Medium band least squares estimation of fractional cointegration in the presence of low-frequency contamination. Journal of Econometrics, 2017, 197, 218-244.	6.5	11
9	SPATIAL DEPENDENCE IN OPTION OBSERVATION ERRORS. Econometric Theory, 2021, 37, 205-247.	0.7	10
10	INFERENCE FOR OPTION PANELS IN PURE-JUMP SETTINGS. Econometric Theory, 2019, 35, 901-942.	0.7	6
11	Inference for local distributions at high sampling frequencies: A bootstrap approach. Journal of Econometrics, 2020, 215, 1-34.	6.5	4
12	Dynamic Global Currency Hedging. Journal of Financial Econometrics, 2021, 19, 97-127.	1.5	0