Enrique Sentana

List of Publications by Year
in descending order

66 papers	3,197 citations	394421 19 h-index	189892 50 g-index
67 all docs	67 docs citations	67 times ranked	1145 citing authors

#	Article	IF	Citations
1	Volatility and Links between National Stock Markets. Econometrica, 1994, 62, 901.	4.2	586
2	Quadratic ARCH Models. Review of Economic Studies, 1995, 62, 639-661.	5.4	425
3	Feedback Traders and Stock Return Autocorrelations: Evidence from a Century of Daily Data. Economic Journal, 1992, 102, 415.	3.6	288
4	Unobserved component time series models with Arch disturbances. Journal of Econometrics, 1992, 52, 129-157.	6.5	257
5	Identification, estimation and testing of conditionally heteroskedastic factor models. Journal of Econometrics, 2001, 102, 143-164.	6.5	204
6	Valuation of VIX derivatives. Journal of Financial Economics, 2013, 108, 367-391.	9.0	163
7	Maximum Likelihood Estimation and Inference in Multivariate Conditionally Heteroscedastic Dynamic Regression Models With StudenttInnovations. Journal of Business and Economic Statistics, 2003, 21, 532-546.	2.9	127
8	Likelihood-Based Estimation of Latent Generalized ARCH Structures. Econometrica, 2004, 72, 1481-1517.	4.2	89
9	Multivariate location–scale mixtures of normals and mean–variance–skewness portfolio allocation. Journal of Econometrics, 2009, 153, 105-121.	6.5	81
10	Testing for GARCH effects: a one-sided approach. Journal of Econometrics, 1998, 86, 97-127.	6.5	74
11	Parametric Properties of Semi-Nonparametric Distributions, with Applications to Option Valuation. Journal of Business and Economic Statistics, 2009, 27, 176-192.	2.9	71
12	Marginalization and contemporaneous aggregation in multivariate GARCH processes. Journal of Econometrics, 1996, 71, 71-87.	6.5	66
13	The relation between conditionally heteroskedastic factor models and factor GARCH models. Econometrics Journal, 1998, 1, 1-9.	2.3	63
14	A spectral EM algorithm for dynamic factor models. Journal of Econometrics, 2018, 205, 249-279.	6.5	45
15	Volatility-Related Exchange Traded Assets: An Econometric Investigation. Journal of Business and Economic Statistics, 2018, 36, 599-614.	2.9	44
16	Fast ML Estimation of Dynamic Bifactor Models: An Application to European Inflation. SSRN Electronic Journal, 2015, , .	0.4	43
17	Constrained Indirect Estimation. Review of Economic Studies, 2004, 71, 945-973.	5.4	42
18	Indirect estimation of large conditionally heteroskedastic factor models, with an application to the Dow 30 stocks. Journal of Econometrics, 2008, 146, 10-25.	6.5	37

#	Article	IF	Citations
19	The Rise and Fall of the Natural Interest Rate. SSRN Electronic Journal, 0, , .	0.4	34
20	The econometrics of mean–variance efficiency tests: a survey. Econometrics Journal, 2009, 12, C65-C101.	2.3	33
21	An EM Algorithm for Conditionally Heteroscedastic Factor Models. Journal of Business and Economic Statistics, 1998, 16, 357-361.	2.9	29
22	A Unifying Approach to the Empirical Evaluation of Asset Pricing Models. Review of Economics and Statistics, 2015, 97, 412-435.	4.3	28
23	Did the EMS Reduce the Cost of Capital?. Economic Journal, 2002, 112, 786-809.	3.6	27
24	Underidentification?. Journal of Econometrics, 2012, 170, 256-280.	6.5	27
25	Factor representing portfolios in large asset markets. Journal of Econometrics, 2004, 119, 257-289.	6.5	26
26	On the validity of the Jarque–Bera normality test in conditionally heteroskedastic dynamic regression models. Economics Letters, 2004, 83, 307-312.	1.9	25
27	Identification, Estimation And Testing Of Conditionally Heteroskedastic Factor Models. SSRN Electronic Journal, 1998, , .	0.4	23
28	Spanning tests in return and stochastic discount factor mean–variance frontiers: A unifying approach. Journal of Econometrics, 2012, 170, 303-324.	6.5	19
29	Least Squares Predictions and Mean-Variance Analysis. Journal of Financial Econometrics, 2005, 3, 56-78.	1.5	16
30	Semi-Parametric Estimation and the Predictability of Stock Market Returns: Some Lessons from Japan. Review of Economic Studies, 1991, 58, 547.	5.4	15
31	A comparison of mean–variance efficiency tests. Journal of Econometrics, 2010, 154, 16-34.	6.5	15
32	Conditional Means of Time Series Processes and Time Series Processes for Conditional Means. International Economic Review, 1998, 39, 1101.	1.3	14
33	Distributional Tests in Multivariate Dynamic Models with Normal and Student-tInnovations. Review of Economics and Statistics, 2012, 94, 133-152.	4.3	13
34	Valuation of Vix Derivatives. SSRN Electronic Journal, 0, , .	0.4	10
35	TESTING UNCOVERED INTEREST PARITY: A CONTINUOUS-TIME APPROACH*. International Economic Review, 2011, 52, 1215-1251.	1.3	9
36	Normality tests for latent variables. Quantitative Economics, 2019, 10, 981-1017.	1.4	9

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37	An EM Algorithm for Conditionally Heteroscedastic Factor Models. Journal of Business and Economic Statistics, 1998, 16, 357.	2.9	8
38	Consistent non-Gaussian pseudo maximum likelihood estimators. Journal of Econometrics, 2019, 213, 321-358.	6.5	8
39	Estimation of a Triangular, Seemingly Unrelated, Regression System by OLS. Econometric Theory, 1997, 13, 463-463.	0.7	7
40	Specification tests for non€Gaussian maximum likelihood estimators. Quantitative Economics, 2021, 12, 683-742.	1.4	7
41	Tests for serial dependence in static, non-Gaussian factor models. , 2015, , 118-189.		7
42	Sequential estimation of shape parameters in multivariate dynamic models. Journal of Econometrics, 2013, 177, 233-249.	6.5	6
43	Is a Normal Copula the Right Copula?. Journal of Business and Economic Statistics, 2020, 38, 350-366.	2.9	6
44	Spanning Tests in Return and Stochastic Discount Factor Mean-Variance Frontiers: A Unifying Approach. SSRN Electronic Journal, 0, , .	0.4	6
45	Distributional Tests in Multivariate Dynamic Models with Normal and Student T Innovations. SSRN Electronic Journal, 0, , .	0.4	6
46	On the Validity of the Jarque-Bera Normality Test in Conditionally Heteroskedastic Dynamic Regression Models. SSRN Electronic Journal, 0, , .	0.4	6
47	Duality in Mean-Variance Frontiers with Conditioning Information. SSRN Electronic Journal, 0, , .	0.4	6
48	Dynamic specification tests for dynamic factor models. Journal of Applied Econometrics, 2019, 34, 325-346.	2.3	5
49	Testing distributional assumptions using a continuum of moments. Journal of Econometrics, 2020, 218, 655-689.	6.5	5
50	Moment tests of independent components. SERIEs, 2022, 13, 429-474.	1.4	5
51	Neglected serial correlation tests in UCARIMA models. SERIEs, 2016, 7, 121-178.	1.4	4
52	The Jacobian of the exponential function. Journal of Economic Dynamics and Control, 2021, 127, 104122.	1.6	4
53	Factor Representing Portfolios in Large Asset Markets. SSRN Electronic Journal, 0, , .	0.4	4
54	Zero-diagonality as a linear structure. Economics Letters, 2020, 196, 109513.	1.9	3

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55	New testing approaches for mean–variance predictability. Journal of Econometrics, 2021, 222, 516-538.	6.5	3
56	The Relation between Conditionally Heteroskedastic Factor Models and Factor GARCH Models. SSRN Electronic Journal, 1998, , .	0.4	2
57	A Spectral EM Algorithm for Dynamic Factor Models. SSRN Electronic Journal, 0, , .	0.4	2
58	Duality in mean-variance frontiers with conditioning information. Journal of Empirical Finance, 2016, 38, 762-785.	1.8	2
59	Aggregate Output Measurements: A Common Trend Approach. SSRN Electronic Journal, 0, , .	0.4	2
60	Comments on: Reflections on the Probability Space Induced by Moment Conditions with Implications for Bayesian Inference. Journal of Financial Econometrics, 2016, 14, 248-252.	1.5	1
61	Fast ML Estimation of Dynamic Bifactor Models: An Application to European Inflation. Advances in Econometrics, 2016, , 215-282.	0.3	1
62	Distributional Tests in Multivariate Dynamic Models with Normal and Student t Innovations. SSRN Electronic Journal, 0, , .	0.4	1
63	Risk and Return in January: Some UK Evidence. , 1994, , 185-202.		1
64	Multivariate Regression with Unequal Number of Observations. Econometric Theory, 1996, 12, 586-587.	0.7	0
65	Multivariate Regression with Unequal Number of Observations–Solution. Econometric Theory, 1997, 13, 613-614.	0.7	0
66	Econometric applications of positive rank-one modifications of the symmetric factorization of a positive semi-definite matrix. Spanish Economic Review, 1999, 1, 79-90.	1.0	0