Tim Bollerslev

List of Publications by Year
in descending order

30 papers	10,212 citations	331670 21 h-index	501196 28 g-index
31 all docs	31 docs citations	31 times ranked	2713 citing authors

#	Article	IF	Citations
1	Modeling and Forecasting Realized Volatility. Econometrica, 2003, 71, 579-625.	4.2	2,908
2	The Distribution of Realized Exchange Rate Volatility. Journal of the American Statistical Association, 2001, 96, 42-55.	3.1	1,803
3	Expected Stock Returns and Variance Risk Premia. Review of Financial Studies, 2009, 22, 4463-4492.	6.8	1,449
4	Micro Effects of Macro Announcements: Real-Time Price Discovery in Foreign Exchange. American Economic Review, 2003, 93, 38-62.	8.5	1,096
5	Tails, Fears, and Risk Premia. Journal of Finance, 2011, 66, 2165-2211.	5.1	619
6	Tail risk premia and return predictability. Journal of Financial Economics, 2015, 118, 113-134.	9.0	315
7	Correcting the Errors: Volatility Forecast Evaluation Using High-Frequency Data and Realized Volatilities. Econometrica, 2005, 73, 279-296.	4.2	265
8	Stock Return Predictability and Variance Risk Premia: Statistical Inference and International Evidence. Journal of Financial and Quantitative Analysis, 2014, 49, 633-661.	3.5	222
9	Periodic Autoregressive Conditional Heteroscedasticity. Journal of Business and Economic Statistics, 1996, 14, 139-151.	2.9	215
10	Continuousâ€time models, realized volatilities, and testable distributional implications for daily stock returns. Journal of Applied Econometrics, 2010, 25, 233-261.	2.3	160
11	Roughing up beta: Continuous versus discontinuous betas and the cross section of expected stock returns. Journal of Financial Economics, 2016, 120, 464-490.	9.0	122
12	Risk and return: Long-run relations, fractional cointegration, and return predictability. Journal of Financial Economics, 2013, 108, 409-424.	9.0	120
13	Jump tails, extreme dependencies, and the distribution of stock returns. Journal of Econometrics, 2013, 172, 307-324.	6.5	116
14	Equity Trading Volume and Volatility: Latent Information Arrivals and Common Long-Run Dependencies. Journal of Business and Economic Statistics, 1999, 17, 9-21.	2.9	114
15	Jumps and betas: A new framework for disentangling and estimating systematic risks. Journal of Econometrics, 2010, 157, 220-235.	6.5	111
16	Bridging the gap between the distribution of realized (ECU) volatility and ARCH modelling (of the) Tj ETQq0 0 0 rgBT /Overlock 10 Tf 50	2.3	97
17	Estimation of Jump Tails. Econometrica, 2011, 79, 1727-1783.	4.2	93
18	Good Volatility, Bad Volatility, and the Cross Section of Stock Returns. Journal of Financial and Quantitative Analysis, 2020, 55, 751-781.	3.5	87

#	Article	IF	Citations
19	Volume, Volatility, and Public News Announcements. Review of Economic Studies, 2018, 85, 2005-2041.	5.4	71
20	Time-varying jump tails. Journal of Econometrics, 2014, 183, 168-180.	6.5	61
21	Daily House Price Indices: Construction, Modeling, and Longerâ€run Predictions. Journal of Applied Econometrics, 2016, 31, 1005-1025.	2.3	45
22	Realized Semicovariances. Econometrica, 2020, 88, 1515-1551.	4.2	36
23	Realized semibetas: Disentangling â€œgoodâ€•and â€œbadâ€•downside risks. Journal of Financial Economics, 2022, 144, 227-246.	9.0	22
24	Multivariate leverage effects and realized semicovariance GARCH models. Journal of Econometrics, 2020, 217, 411-430.	6.5	20
25	Realized Semi(co)variation: Signs That All Volatilities are Not Created Equal. Journal of Financial Econometrics, 2022, 20, 219-252.	1.5	16
26	Fixedâ€•<i>k</i> inference for volatility. Quantitative Economics, 2021, 12, 1053-1084.	1.4	8
27	Dan Nelson Remembered. Journal of Business and Economic Statistics, 1995, 13, 361-364.	2.9	6
28	Realized Semi(Co)Variation: Signs that All Volatilities are Not Created Equal. SSRN Electronic Journal, 0, , .	0.4	2
29	Equity clusters through the lens of realized semicorrelations. Economics Letters, 2022, 211, 110245.	1.9	1
30	Generalized Jump Regressions for Local Moments. Journal of Business and Economic Statistics, 2021, 39, 1015-1025.	2.9	0