

Stephen John Taylor

List of Publications by Year in descending order

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58
papers

3,495
citations

304743

22
h-index

233421

45
g-index

60
all docs

60
docs citations

60
times ranked

1492
citing authors

#	ARTICLE	IF	CITATIONS
1	MODELING STOCHASTIC VOLATILITY: A REVIEW AND COMPARATIVE STUDY. <i>Mathematical Finance</i> , 1994, 4, 183-204.	1.8	521
2	Forecasting S&P 100 volatility: the incremental information content of implied volatilities and high-frequency index returns. <i>Journal of Econometrics</i> , 2001, 105, 5-26.	6.5	487
3	The incremental volatility information in one million foreign exchange quotations. <i>Journal of Empirical Finance</i> , 1997, 4, 317-340.	1.8	263
4	Forecasting currency volatility: A comparison of implied volatilities and AR(FI)MA models. <i>Journal of Banking and Finance</i> , 2004, 28, 2541-2563.	2.9	231
5	The Euro and European financial market dependence. <i>Journal of Banking and Finance</i> , 2007, 31, 1461-1481.	2.9	204
6	The relationships between sentiment, returns and volatility. <i>International Journal of Forecasting</i> , 2006, 22, 109-123.	6.5	178
7	Stock returns and volatility: An empirical study of the UK stock market. <i>Journal of Banking and Finance</i> , 1992, 16, 37-59.	2.9	167
8	The Term Structure of Volatility Implied by Foreign Exchange Options. <i>Journal of Financial and Quantitative Analysis</i> , 1994, 29, 57.	3.5	134
9	The realized volatility of FTSE-100 futures prices. <i>Journal of Futures Markets</i> , 2002, 22, 627-648.	1.8	126
10	The information content of implied volatilities and model-free volatility expectations: Evidence from options written on individual stocks. <i>Journal of Banking and Finance</i> , 2010, 34, 871-881.	2.9	109
11	Conditional volatility and the informational efficiency of the PHLX currency options market. <i>Journal of Banking and Finance</i> , 1995, 19, 803-821.	2.9	106
12	Forecasting the volatility of currency exchange rates. <i>International Journal of Forecasting</i> , 1987, 3, 159-170.	6.5	101
13	Closed-form transformations from risk-neutral to real-world distributions. <i>Journal of Banking and Finance</i> , 2007, 31, 1501-1520.	2.9	99
14	Intraday effects of foreign exchange intervention by the Bank of Japan. <i>Journal of International Money and Finance</i> , 1998, 17, 191-210.	2.5	90
15	Rewards Available to Currency Futures Speculators: Compensation for Risk or Evidence of Inefficient Pricing?. <i>Economic Record</i> , 1992, 68, 105-116.	0.4	66
16	Cojumps in stock prices: Empirical evidence. <i>Journal of Banking and Finance</i> , 2014, 40, 443-459.	2.9	64
17	Conjectured Models for Trends in Financial Prices, Tests and Forecasts. <i>Journal of the Royal Statistical Society Series A (General)</i> , 1980, 143, 338.	0.6	58
18	Information arrivals and intraday exchange rate volatility. <i>Journal of International Financial Markets, Institutions and Money</i> , 2003, 13, 85-112.	4.2	58

#	ARTICLE	IF	CITATIONS
19	A multi-horizon comparison of density forecasts for the S&P 500 using index returns and option prices. <i>Journal of Banking and Finance</i> , 2010, 34, 2678-2693.	2.9	48
20	Modelling S&P 100 volatility: The information content of stock returns. <i>Journal of Banking and Finance</i> , 2001, 25, 1665-1679.	2.9	42
21	Cross-Sectional Analysis of Risk-Neutral Skewness. <i>Journal of Derivatives</i> , 2009, 16, 38-52.	0.3	30
22	Stock index and price dynamics in the UK and the US: new evidence from a trading rule and statistical analysis. <i>European Journal of Finance</i> , 2000, 6, 39-69.	3.1	28
23	Forecasting S&P 100 Volatility: The Incremental Information Content of Implied Volatilities and High Frequency Index Returns. <i>SSRN Electronic Journal</i> , 1999, , .	0.4	27
24	The Realized Volatility of FTSE-100 Futures Prices. <i>SSRN Electronic Journal</i> , 2000, , .	0.4	21
25	Closed-form Transformations from Risk-neutral to Real-world Distributions. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	19
26	Forecasting S&P 100 Volatility: The Incremental Information Content of Implied Volatilities and High-Frequency Index Returns. , 2010, , 1333-1344.		15
27	Non-stationarity in Sugar Prices. <i>Journal of the Operational Research Society</i> , 1978, 29, 971-980.	3.4	13
28	Empirical pricing kernels obtained from the UK index options market. <i>Applied Economics Letters</i> , 2009, 16, 989-993.	1.8	13
29	Forecasting Currency Volatility: A Comparison of Implied Volatilities and AR(FI)MA Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
30	Consequences for Option Pricing of a Long Memory in Volatility. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	12
31	Asymmetric and crash effects in stock volatility for the S&P 100 index and its constituents. <i>Applied Financial Economics</i> , 2002, 12, 319-329.	0.5	12
32	An Analysis of the Variance and Distribution of Commodity Price Changes. <i>Australian Journal of Management</i> , 1979, 4, 135-149.	2.2	10
33	Investigating the Information Content of the Modelâ€Free Volatility Expectation by Monte Carlo Methods. <i>Journal of Futures Markets</i> , 2013, 33, 1071-1095.	1.8	8
34	Bankruptcy Probabilities Inferred from Option Prices. <i>Journal of Derivatives</i> , 2014, 22, 8-31.	0.3	8
35	Density forecast comparisons for stock prices, obtained from highâ€frequency returns and daily option prices. <i>Journal of Futures Markets</i> , 2018, 38, 83-103.	1.8	8
36	A Multi-Horizon Comparison of Density Forecasts for the S&P 500 Using Index Returns and Option Prices. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8

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37	Simulating Financial Prices. Journal of the Operational Research Society, 1989, 40, 567-569.	3.4	6
38	Consequences for Option Pricing of a Long Memory in Volatility. , 2015, , 903-933.		6
39	Information about price and volatility jumps inferred from options prices. Journal of Futures Markets, 2018, 38, 1206-1226.	1.8	6
40	The Information Content of Implied Volatilities and Model-Free Volatility Expectations: Evidence from Options Written on Individual Stocks. SSRN Electronic Journal, 0, , .	0.4	6
41	Forecasting market prices. International Journal of Forecasting, 1988, 4, 421-426.	6.5	5
42	Distinguishing short and long memory volatility specifications. Econometrics Journal, 2008, 11, 617-637.	2.3	4
43	The Relationships between Sentiment, Returns and Volatility. SSRN Electronic Journal, 2004, , .	0.4	3
44	Option Prices and Risk-Neutral Densities for Currency Cross-Rates. SSRN Electronic Journal, 0, , .	0.4	3
45	Comment: "An Autoregressive Forecast of the World Sugar Future Option Market". Journal of Financial and Quantitative Analysis, 1977, 12, 883.	3.5	2
46	Discussion of On the Existence of Visual Technical Patterns in the UK Stock Market. Journal of Business Finance and Accounting, 2003, 30, 295-297.	2.7	2
47	The Information Content of Implied Volatilities and Model-Free Volatility Expectations: Evidence from Options Written on Individual Stocks. SSRN Electronic Journal, 2006, , .	0.4	2
48	Bankruptcy Probabilities Inferred from Option Prices. SSRN Electronic Journal, 0, , .	0.4	2
49	Empirical evidence for trends in capital markets. Economics Letters, 1979, 3, 271-274.	1.9	1
50	PRICE TRENDS IN WOOL PRICES WHEN SYDNEY FUTURES ARE ACTIVELY TRADED*. Australian Economic Papers, 1983, 22, 99-105.	2.2	1
51	Predicting the Volatility of Stock Prices Using ARCH Models, with UK Examples. Managerial Finance, 1994, 20, 102-117.	1.2	1
52	Option prices and risk-neutral densities for currency cross rates. Journal of Futures Markets, 2010, 30, 324-360.	1.8	1
53	Stock Price Volatility. , 2008, , 1-4.		1
54	Simulating Financial Prices. Journal of the Operational Research Society, 1989, 40, 567.	3.4	0

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55	Density Forecast Comparisons for Stock Prices, Obtained from High-Frequency Returns and Daily Option Prices. SSRN Electronic Journal, 0, , .	0.4	0
56	Distinguishing Short and Long Memory Volatility Specifications. SSRN Electronic Journal, 0, , .	0.4	0
57	Stock Price Volatility. , 2018, , 13126-13129.		0
58	A Descriptive Study of High-Frequency Trade and Quote Option Data. SSRN Electronic Journal, 0, , .	0.4	0