

Articles and Manuscripts: George Tauchen, 1980–2017*

- [1] Jia Li, Viktor Todorov, and George Tauchen. Jump regressions. **Econometrica**, 85:173–195, 2017.
- [2] A. Ronald Gallant and George Tauchen. Exact bayesian moment based inference for the distribution of the small-time movements of an Ito semimartingale. **Journal of Econometrics (forthcoming)**, 2017.
- [3] Jia Li, Viktor Todorov, and George Tauchen. Adaptive estimation of continuous-time regression models using high-frequency data. **Journal of Econometrics**, 200:36–42, 2017.
- [4] Jia Li, Viktor Todorov, and George Tauchen. Mixed-scale jump regressions. **Journal of Econometrics (forthcoming)**, 2017.
- [5] Jia Li, Viktor Todorov, and George Tauchen. Rank tests at jump events. **Journal of Business and Economic Statistics (forthcoming)**, 2017.
- [6] Jia Li, Viktor Todorov, and George Tauchen. Robust jump regressions. **Journal of the American Statistical Association (forthcoming)**, 2016.
- [7] Jia Li, Viktor Todorov, and George Tauchen. Inference theory for volatility functional dependencies. **Journal of Econometrics(forthcoming)**, 2016.
- [8] Jia Li, Viktor Todorov, and George Tauchen. Estimating the volatility occupation time via regularized laplace inversion. **Econometric Theory**, 32:1253–1288, 2016.
- [9] M. Reiss, V. Todorov, and G. Tauchen. Nonparametric Test for a Constant Beta between Ito Semimartingales based on High-Frequency Data. **Stochastic Processes and their Applications**, 125:2955–2988, 2015.

*Revised: October 25, 2017

- [10] Robert Davies and George Tauchen. Data-driven jump detection thresholds for application in jump regressions. Technical report, Duke University, 2015. **Submitted**.
- [11] Torben Andersen, Oleg Bondarenko, Viktor Todorov, and George Tauchen. The fine structure of equity-index option dynamics. **Journal of Econometrics**, 187:532–546, 2015.
- [12] Viktor Todorov and George Tauchen. The empirical distribution function of scaled increments of ito semimartingales. **The Annals of Applied Probability**, 24:1850–1888, 2014.
- [13] Viktor Todorov, George Tauchen, and Iaryna Gryniv. Volatility activity: Specification and estimation. **Journal of Econometrics**, 178(1):180 – 193, 2014.
- [14] Jia Li, Viktor Todorov, and George Tauchen. Volatility occupation times. **Annals of Statistics**, 40:1865–1891, 2013.
- [15] Tim Bollerslev, Daniela Osterrieder, Natalia Sizova, and George Tauchen. Risk and return: Long-run relations, fractional cointegration, and return predictability. **Journal of Financial Economics**, 108(2):409–424, 2013.
- [16] Viktor Todorov and George Tauchen. The realized laplace transform of volatility. **Econometrica**, 80(3):1105–1127, 2012.
- [17] Viktor Todorov and George Tauchen. Inverse realized laplace transforms for nonparametric volatility density estimation in jump-diffusions. **Journal of the American Statistical Association**, 107(498):622–635, 2012.
- [18] Viktor Todorov and George Tauchen. Realized laplace transforms for pure-jump semimartingales. **Annals Of Statistics**, 40(2):233–1262, 2012.
- [19] Tim Bollerslev, Natalia Sizova, and George Tauchen. Volatility in equilibrium: Asymmetries and dynamic dependencies. **Review of Finance**, 16(1):31–80, 2012.

- [20] Viktor Todorov and George Tauchen. Limit theorems for power variations of pure-jump processes with application to activity estimation. **Annals Of Applied Probability**, 21(1):546–588, 2011.
- [21] Ivan Shaliastovich and George Tauchen. Pricing of the time-change risks. **Journal of Economic Dynamics and Control**, 35(6):843–858, 2011.
- [22] V. Todorov and G. Tauchen. Volatility Jumps. **Journal of Business and Economic Statistics**, 29:356–371, 2011.
- [23] George Tauchen. Stochastic volatility in general equilibrium. **Quarterly Journal of Finance**, 1(4):707 – 731, 2011.
- [24] George Tauchen and Hao Zhou. Realized jumps on financial markets and predicting credit spreads. **Journal of Econometrics**, 160(1):102–118, 2011.
- [25] Viktor Todorov, George Tauchen, and Iaryna Grynkyv. Realized laplace transforms for estimation of jump diffusive volatility models. **Journal of Econometrics**, 164(2):367 – 381, 2011.
- [26] Viktor Todorov and George Tauchen. Activity signature functions for high-frequency data analysis. **Journal of Econometrics**, 154(2):125–138, 2010.
- [27] Tim Bollerslev, Uta Kretschmer, Christian Pigorsch, and George Tauchen. A discrete-time model for daily S&P 500 returns and realized variations: Jumps and leverage effects. **Journal of Econometrics**, 150(2):151–166, 2009.
- [28] Tim Bollerslev, George Tauchen, and Hao Zhou. Expected stock returns and variance risk premia. **Review of Financial Studies**, 22(11):4463–4492, 2009.
- [29] Tim Bollerslev, Tzuo Hann Law, and George Tauchen. Risk, jumps, and diversification. **Journal of Econometrics**, 144(1):234–256, 2008.
- [30] Ravi Bansal, A. Ronald Gallant, and George Tauchen. Rational pessimism, rational exuberance, and asset pricing models. **Review of Economic Studies**, 74(4):1005–1033, 2007.

- [31] Viktor Todorov and George Tauchen. Simulation methods for levy-driven continuous-time autoregressive moving average (carma) stochastic volatility models. **Journal of Business and Economic Statistics**, 24(4):455–469, 2006.
- [32] Tim Bollerslev, Julia Litvinova, and George Tauchen. Leverage and volatility feedback effects in high-frequency data. **Journal of Financial Econometrics**, 4(3):353–384, 2006.
- [33] Xin Huang and George Tauchen. The relative contribution of jumps to total price variance. **Journal of Financial Econometrics**, 3(4):456–499, 2005.
- [34] Ravi Bansal, George Tauchen, and Hao Zhou. Regime shifts, risk premiums in the term structure, and the business cycle. **Journal of Business and Economic Statistics**, 22(4):396–409, 2004.
- [35] Eric Ghysels and George Tauchen. Frontiers of financial econometrics and financial engineering. **Journal of Econometrics**, 116(1-2):1–7, 2003.
- [36] M. Chernov, A. R. Gallant, E. Ghysels, and G. Tauchen. Alternative models for stock price dynamics. **Journal of Econometrics**, 116:225–257, 2003.
- [37] George Tauchen. Numerical techniques for maximum likelihood estimation of continuous-time diffusion processes: Comment. **Journal of Business and Economic Statistics**, 20(3):331–332, 2002.
- [38] George Tauchen. Notes on financial econometrics. **Journal of Econometrics**, 100(1):57–64, 2001.
- [39] Chae-Shick Chung and George Tauchen. Testing target-zone models using efficient method of moments. **Journal of Business and Economic Statistics**, 19(3):255–269, 2001.
- [40] George Tauchen. The bias of tests for a risk premium in forward exchange rates. **Journal of Empirical Finance**, 8(5):695–704, 2001.

- [41] A. Ronald Gallant and George Tauchen. The relative efficiency of method of moments estimators. **Journal of Econometrics**, 92(1):149–172, 1999.
- [42] A. Ronald Gallant, Chien-Te Hsu, and George Tauchen. Using daily range data to calibrate volatility diffusions and extract the forward integrated variance. **Review of Economics and Statistics**, 81(4):617–631, 1999.
- [43] A. Ronald Gallant and George Tauchen. Reprojecting partially observed systems with application to interest rate diffusions. **Journal of the American Statistical Association**, 93(441):10–24, 1998.
- [44] George Tauchen. The objective function of simulation estimators near the boundary of the unstable region of the parameter space. **Review of Economics and Statistics**, 80(3):389–398, 1998.
- [45] George Tauchen. *New Minimum Chi-Square Methods in Empirical Finance.*, pages 279–317. **Econometric Society Monographs, no. 28.**, Cambridge, 1997.
- [46] A. Ronald Gallant and George Tauchen. Estimation of continuous-time models for stock returns and interest rates. **Macroeconomic Dynamics**, 1(1):135–168, 1997.
- [47] A. Ronald Gallant, David Hsieh, and George Tauchen. Estimation of stochastic volatility models with diagnostics. **Journal of Econometrics**, 81(1):159–192, 1997.
- [48] A. Ronald Gallant and George Tauchen. Which moments to match?. **Econometric Theory**, 12(4):657–681, 1996.
- [49] George Tauchen, Harold Zhang, and Ming Liu. Volume, volatility, and leverage: A dynamic analysis. **Journal of Econometrics**, 74(1):177–208, 1996.
- [50] A. Ronald Gallant, Peter E. Rossi, and George Tauchen. Nonlinear dynamic structures. **Econometrica**, 61(4):871–907, 1993.

- [51] George Tauchen. Remarks on my term at JBES. **Journal of Business and Economic Statistics**, 11(4):428–431, 1993.
- [52] A. Ronald Gallant, Peter E. Rossi, and George Tauchen. Stock prices and volume. **Review of Financial Studies**, 5(2):199–242, 1992.
- [53] George Tauchen and Robert Hussey. Quadrature-based methods for obtaining approximate solutions to nonlinear asset pricing models. **Econometrica**, 59(2):371–396, 1991.
- [54] A. Ronald Gallant, David A. Hsieh, and George E. Tauchen. *On Fitting a Recalcitrant Series: The Pound/Dollar Exchange Rate, 1974-1983.*, pages 199–240. International Symposia in Economic Theory and Econometrics series, NC State U, 1991.
- [55] George Tauchen. Solving the stochastic growth model by using quadrature methods and value-function iterations. **Journal of Business and Economic Statistics**, 8(1):49–51, 1990.
- [56] A. Ronald Gallant, Lars Peter Hansen, and George Tauchen. Using conditional moments of asset payoffs to infer the volatility of intertemporal marginal rates of substitution. **Journal of Econometrics**, 45(1-2):141–179, 1990.
- [57] Ronald Gallant and George Tauchen. Semiparametric estimation of conditionally constrained heterogeneous processes: Asset pricing applications. **Econometrica**, 57(5):1091–1120, 1989.
- [58] Michael K. Salemi and George E. Tauchen. *Simultaneous Nonlinear Learning Models.*, pages 207–223. International Series in Economic Modeling, 1987.
- [59] George Tauchen. Statistical properties of generalized method-of-moments estimators of structural parameters obtained from financial market data. **Journal of Business and Economic Statistics**, 4(4):397–416, 1986.
- [60] George Tauchen. An investigation of transactions data for nyse stocks: Discussion. **Journal of Finance**, 40(3):739–741, 1985.

- [61] Philip J. Cook and George Tauchen. The effect of minimum drinking age legislation on youthful auto fatalities, 1970-1977. **The Journal of Legal Studies**, 13:169–190, 1984.
- [62] George E. Tauchen and Mark Pitts. The price variability-volume relationship on speculative markets. **Econometrica**, 51(2):485–505, 1983.
- [63] Michael K. Salemi and George E. Tauchen. Estimation of nonlinear learning models. **Journal of the American Statistical Association**, 77(380):725–731, 1982.
- [64] Philip J. Cook and George Tauchen. The effect of liquor taxes on heavy drinking. **Bell Journal of Economics**, 13(2):379–390, 1982.
- [65] George E. Tauchen. Some evidence on cross-sector effects of the minimum wage. **Journal of Political Economy**, 89(3):529–547, 1981.
- [66] Michael K. Salemi and George E. Tauchen. Guessing and the error structure of learning models. **American Economic Review**, 70(2):41–46, 1980.

[1] [2] [3] [4] [5] [6] [7] [8] [9] [10] [11] [12] [13] [14] [15] [16] [17] [18] [19] [20] [21] [22] [23] [24]
[25] [26] [27] [28] [29] [30] [31] [32] [33] [34] [35] [36] [37] [38] [39] [40] [41] [42] [43] [44] [45]
[46] [47] [48] [49] [50] [51] [52] [53] [54] [55] [56] [57] [58] [59] [60] [61] [62] [63] [64] [65] [66]