

Atsushi Inoue

List of Publications by Year in descending order

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34
papers

3,086
citations

430874

18
h-index

454955

30
g-index

38
all docs

38
docs citations

38
times ranked

1390
citing authors

#	ARTICLE	IF	CITATIONS
1	Long memory and regime switching. <i>Journal of Econometrics</i> , 2001, 105, 131-159.	6.5	955
2	In-Sample or Out-of-Sample Tests of Predictability: Which One Should We Use?. <i>Econometric Reviews</i> , 2005, 23, 371-402.	1.1	537
3	Out-of-Sample Forecast Tests Robust to the Choice of Window Size. <i>Journal of Business and Economic Statistics</i> , 2012, 30, 432-453.	2.9	306
4	Rolling window selection for out-of-sample forecasting with time-varying parameters. <i>Journal of Econometrics</i> , 2017, 196, 55-67.	6.5	175
5	How Useful Is Bagging in Forecasting Economic Time Series? A Case Study of U.S. Consumer Price Inflation. <i>Journal of the American Statistical Association</i> , 2008, 103, 511-522.	3.1	150
6	Inference on impulse response functions in structural VAR models. <i>Journal of Econometrics</i> , 2013, 177, 1-13.	6.5	131
7	The large sample behaviour of the generalized method of moments estimator in misspecified models. <i>Journal of Econometrics</i> , 2003, 114, 361-394.	6.5	119
8	On the selection of forecasting models. <i>Journal of Econometrics</i> , 2006, 130, 273-306.	6.5	114
9	Bootstrapping Autoregressive Processes with Possible Unit Roots. <i>Econometrica</i> , 2002, 70, 377-391.	4.2	82
10	Bootstrapping GMM estimators for time series. <i>Journal of Econometrics</i> , 2006, 133, 531-555.	6.5	63
11	Information in generalized method of moments estimation and entropy-based moment selection. <i>Journal of Econometrics</i> , 2007, 138, 488-512.	6.5	57
12	Bootstrapping Smooth Functions of Slope Parameters and Innovation Variances in VAR($\hat{\alpha}$) Models*. <i>International Economic Review</i> , 2002, 43, 309-331.	1.3	47
13	Information criteria for impulse response function matching estimation of DSGE models. <i>Journal of Econometrics</i> , 2012, 170, 499-518.	6.5	34
14	A MONTE CARLO COMPARISON OF VARIOUS ASYMPTOTIC APPROXIMATIONS TO THE DISTRIBUTION OF INSTRUMENTAL VARIABLES ESTIMATORS. <i>Econometric Reviews</i> , 2002, 21, 309-336.	1.1	32
15	Joint confidence sets for structural impulse responses. <i>Journal of Econometrics</i> , 2016, 192, 421-432.	6.5	32
16	Frequentist inference in weakly identified dynamic stochastic general equilibrium models. <i>Quantitative Economics</i> , 2013, 4, 197-229.	1.4	29
17	Recursive Predictability Tests for Real-Time Data. <i>Journal of Business and Economic Statistics</i> , 2005, 23, 336-345.	2.9	27
18	The Zero Lower Bound and Parameter Bias in an Estimated DSGE Model. <i>Journal of Applied Econometrics</i> , 2016, 31, 630-651.	2.3	27

#	ARTICLE	IF	CITATIONS
19	Testing for weak identification in possibly nonlinear models. <i>Journal of Econometrics</i> , 2011, 161, 246-261.	6.5	25
20	Impulse response matching estimators for DSGE models. <i>Journal of Econometrics</i> , 2017, 196, 144-155.	6.5	25
21	Joint Bayesian inference about impulse responses in VAR models. <i>Journal of Econometrics</i> , 2022, 231, 457-476.	6.5	23
22	A new approach to measuring economic policy shocks, with an application to conventional and unconventional monetary policy. <i>Quantitative Economics</i> , 2021, 12, 1085-1138.	1.4	19
23	Do Actions Speak Louder Than Words? Household Expectations of Inflation Based on Micro Consumption Data. <i>Journal of Money, Credit and Banking</i> , 2009, 41, 1331-1363.	1.6	17
24	Identifying the sources of model misspecification. <i>Journal of Monetary Economics</i> , 2020, 110, 1-18.	3.4	13
25	The uniform validity of impulse response inference in autoregressions. <i>Journal of Econometrics</i> , 2020, 215, 450-472.	6.5	11
26	COVARIANCE MATRIX ESTIMATION AND THE LIMITING BEHAVIOR OF THE OVERIDENTIFYING RESTRICTIONS TEST IN THE PRESENCE OF NEGLECTED STRUCTURAL INSTABILITY. <i>Econometric Theory</i> , 2003, 19, .	0.7	8
27	THE CONTINUITY OF THE LIMIT DISTRIBUTION IN THE PARAMETER OF INTEREST IS NOT ESSENTIAL FOR THE VALIDITY OF THE BOOTSTRAP. <i>Econometric Theory</i> , 2003, 19, .	0.7	7
28	Entropy-Based Moment Selection in the Presence of Weak Identification. <i>Econometric Reviews</i> , 2008, 27, 398-427.	1.1	5
29	Local-Linear Estimation of Time-Varying-Parameter GARCH Models and Associated Risk Measures. <i>Journal of Financial Econometrics</i> , 2021, 19, 202-234.	1.5	3
30	INSTRUMENTAL VARIABLE ESTIMATION OF STRUCTURAL VAR MODELS ROBUST TO POSSIBLE NONSTATIONARITY. <i>Econometric Theory</i> , 0, , 1-30.	0.7	1
31	Impulse Response Matching Estimators for DSGE Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
32	MEAN-PLUS-NOISE FACTOR MODELS: AN EMPIRICAL EXPLORATION. <i>Japanese Economic Review</i> , 2012, 63, 289-309.	1.3	0
33	The Uniform Validity of Impulse Response Inference in Autoregressions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
34	Confidence Intervals for Bias and Size Distortion in IV and Local Projections-IV Models. <i>Journal of Business and Economic Statistics</i> , 2021, 39, 307-324.	2.9	0