Michael P Clements

List of Publications by Year
in descending order

78 papers	4,294 citations	136950 32 h-index	133252 59 g-index
81 all docs	81 docs citations	81 times ranked	1473 citing authors

#	Article	IF	Citations
1	Pooling of forecasts. Econometrics Journal, 2004, 7, 1-31.	2.3	329
2	On the limitations of comparing mean square forecast errors. Journal of Forecasting, 1993, 12, 617-637.	2.8	315
3	Macroeconomic Forecasting With Mixed-Frequency Data. Journal of Business and Economic Statistics, 2008, 26, 546-554.	2.9	290
4	Forecasting economic and financial time-series with non-linear models. International Journal of Forecasting, 2004, 20, 169-183.	6.5	206
5	Forecasting in cointegrated systems. Journal of Applied Econometrics, 1995, 10, 127-146.	2.3	189
6	Forecasting US output growth using leading indicators: an appraisal using MIDAS models. Journal of Applied Econometrics, 2009, 24, 1187-1206.	2.3	167
7	A comparison of the forecast performance of Markovâ€switching and threshold autoregressive models of US GNP. Econometrics Journal, 1998, 1, C47-C75.	2.3	152
8	Empirical analysis of macroeconomic time series. European Economic Review, 1991, 35, 887-917.	2.3	148
9	Intercept corrections and structural change. Journal of Applied Econometrics, 1996, 11, 475-494.	2.3	148
10	Evaluating the forecast densities of linear and non-linear models: applications to output growth and unemployment. Journal of Forecasting, 2000, 19, 255-276.	2.8	121
11	Quantile forecasts of daily exchange rate returns from forecasts of realized volatility. Journal of Empirical Finance, 2008, 15, 729-750.	1.8	113
12	Business Cycle Asymmetries. Journal of Business and Economic Statistics, 2003, 21, 196-211.	2.9	97
13	Evaluating the Bank of England Density Forecasts of Inflation. Economic Journal, 2004, 114, 844-866.	3.6	93
14	A Monte Carlo study of the forecasting performance of empirical SETAR models. Journal of Applied Econometrics, 1999, 14, 123-141.	2.3	92
15	The performance of alternative forecasting methods for SETAR models. International Journal of Forecasting, 1997, 13, 463-475.	6.5	89
16	Chapter 12 Forecasting with Breaks. Handbook of Economic Forecasting, 2006, , 605-657.	3.4	85
17	Economic forecasting: some lessons from recent research. Economic Modelling, 2003, 20, 301-329.	3.8	79
18	An empirical study of seasonal unit roots in forecasting. International Journal of Forecasting, 1997, 13, 341-355.	6.5	74

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19	Evaluating the Rationality of Fixed-event Forecasts. Journal of Forecasting, 1997, 16, 225-239.	2.8	74
20	Forecasting economic processes. International Journal of Forecasting, 1998, 14, 111-131.	6.5	74
21	MULTIâ€STEP ESTIMATION FOR FORECASTING. Oxford Bulletin of Economics and Statistics, 1996, 58, 657-684.	1.7	68
22	On winning forecasting competitions in economics. Spanish Economic Review, 1999, 1, 123-160.	1.0	67
23	Bootstrapping prediction intervals for autoregressive models. International Journal of Forecasting, 2001, 17, 247-267.	6.5	63
24	Explanations of the inconsistencies in survey respondentsâ€™ forecasts. European Economic Review, 2010, 54, 536-549.	2.3	53
25	Evaluating interval forecasts of high-frequency financial data. Journal of Applied Econometrics, 2003, 18, 445-456.	2.3	47
26	Combining probability forecasts. International Journal of Forecasting, 2011, 27, 208-223.	6.5	47
27	REALâ€TIME FORECASTING OF INFLATION AND OUTPUT GROWTH WITH AUTOREGRESSIVE MODELS IN THE PRESENCE OF DATA REVISIONS. Journal of Applied Econometrics, 2013, 28, 458-477.	2.3	47
28	Rationality and the Role of Judgement in Macroeconomic Forecasting. Economic Journal, 1995, 105, 410.	3.6	46
29	Evaluating a Model by Forecast Performance*. Oxford Bulletin of Economics and Statistics, 2005, 67, 931-956.	1.7	45
30	Forecast Combination and Encompassing. , 2009, , 169-198.		45
31	Evaluating forecasts from SETAR models of exchange rates. Journal of International Money and Finance, 2001, 20, 133-148.	2.5	44
32	Evaluating multivariate forecast densities: a comparison of two approaches. International Journal of Forecasting, 2002, 18, 397-407.	6.5	42
33	Can oil shocks explain asymmetries in the US Business Cycle?. Empirical Economics, 2002, 27, 185-204.	3.0	40
34	Modelling methodology and forecast failure. Econometrics Journal, 2002, 5, 319-344.	2.3	37
35	On SETAR non-linearity and forecasting. Journal of Forecasting, 2003, 22, 359-375.	2.8	36
36	Forecasting by factors, by variables, by both or neither?. Journal of Econometrics, 2013, 177, 305-319.	6.5	36

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37	Decision-Based Methods for Forecast Evaluation. , 0, , 241-267.		35
38	Macro-Economic Forecasting and Modelling. Economic Journal, 1995, 105, 1001.	3.6	33
39	Guest Editors' Introduction: Information in Economic Forecasting. Oxford Bulletin of Economics and Statistics, 2005, 67, 713-753.	1.7	28
40	Are macroeconomic density forecasts informative?. International Journal of Forecasting, 2018, 34, 181-198.	6.5	26
41	Model and survey estimates of the term structure of US macroeconomic uncertainty. International Journal of Forecasting, 2017, 33, 591-604.	6.5	25
42	Seasonality, Cointegration, and Forecasting UK Residential Energy Demand. Scottish Journal of Political Economy, 1999, 46, 185-206.	1.6	23
43	A comparison of tests of nonlinear cointegration with application to the predictability of US interest rates using the term structure. International Journal of Forecasting, 2004, 20, 219-236.	6.5	23
44	Probability distributions or point predictions? Survey forecasts of US output growth and inflation. International Journal of Forecasting, 2014, 30, 99-117.	6.5	22
45	Evaluating the survey of professional forecasters probability distributions of expected inflation based on derived event probability forecasts. Empirical Economics, 2006, 31, 49-64.	3.0	20
46	Can regime-switching models reproduce the business cycle features of US aggregate consumption, investment and output?. International Journal of Finance and Economics, 2004, 9, 1-14.	3.5	19
47	On the limitations of comparing mean square forecast errors: A reply. Journal of Forecasting, 1993, 12, 669-676.	2.8	18
48	An Historical Perspective on Forecast Errors. National Institute Economic Review, 2001, 177, 100-112.	0.6	18
49	An Overview of Forecasting Facing Breaks. Journal of Business Cycle Research, 2016, 12, 3-23.	0.5	17
50	TESTING THE EXPECTATIONS THEORY OF THE TERM STRUCTURE OF INTEREST RATES IN THRESHOLD MODELS. Macroeconomic Dynamics, 2003, 7, .	0.7	16
51	Improving Real-Time Estimates of Output and Inflation Gaps With Multiple-Vintage Models. Journal of Business and Economic Statistics, 2012, 30, 554-562.	2.9	16
52	Robust evaluation of fixed-event forecast rationality. Journal of Forecasting, 2001, 20, 285-295.	2.8	15
53	Asymmetric output-gap effects in Phillips Curve and mark-up pricing models: Evidence for the US and the UK. Scottish Journal of Political Economy, 2003, 50, 359-374.	1.6	14
54	Forecasting Competitions: Their Role in Improving Forecasting Practice and Research. , 0, , 322-353.		14

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55	Forecasting with Smooth Transition Autoregressive Models. , 0, , 485-509.		13
56	Forecasting and forecast narratives: The Bank of England Inflation Reports. International Journal of Forecasting, 2020, 36, 1488-1500.	6.5	13
57	Macroeconomic Forecasting with Mixed Frequency Data: Forecasting US Output Growth and Inflation. SSRN Electronic Journal, 2006, , .	0.4	11
58	First announcements and real economic activity. European Economic Review, 2010, 54, 803-817.	2.3	10
59	Measuring Macroeconomic Uncertainty: US Inflation and Output Growth. SSRN Electronic Journal, 0, , .	0.4	9
60	Multi-Step Forecasting. , 0, , 206-221.		9
61	Chapter 2 Combining Predictors & Combining Information in Modelling: Forecasting US Recession Probabilities and Output Growth. Contributions To Economic Analysis, 2006, , 55-73.	0.1	8
62	Chapter 1 Forecasting Annual UK Inflation Using an Econometric Model over 1875â€“1991. Frontiers of Economics and Globalization, 2008, , 3-39.	0.3	8
63	Explaining Forecast Failure in Macroeconomics. , 0, , 539-571.		8
64	Forecaster Efficiency, Accuracy, and Disagreement: Evidence Using Individualâ€Level Survey Data. Journal of Money, Credit and Banking, 2022, 54, 537-568.	1.6	7
65	Long-run restrictions and survey forecasts of output, consumption and investment. International Journal of Forecasting, 2016, 32, 614-628.	6.5	6
66	Are Some Forecastersâ€™ Probability Assessments of Macro Variables Better Than Those of Others?. Econometrics, 2020, 8, 16.	0.9	6
67	The Forecasting Performance of the OECD Composite Leading Indicators for France, Germany, Italy, and the U.K.. , 0, , 386-408.		6
68	Forecasting from misspecified Models in the Presence of Unanticipated Location Shifts. , 2011, , .		5
69	Unit-Root Versus Deterministic Representations of Seasonality for Forecasting. , 0, , 409-431.		5
70	Forecasting in macro-economics Michael P. Clements. , 1996, , 101-141.		4
71	Comments on â€˜The state of macroeconomic forecastingâ€™. Journal of Macroeconomics, 2002, 24, 469-482.	1.3	2
72	Are Macroeconomic Density Forecasts Informative?. SSRN Electronic Journal, 0, , .	0.4	2

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73	Nonlinear Models and Forecasting. , 0, , 453-484.		1
74	Comments on â€œForecasting economic and financial variables with global VARsâ€• International Journal of Forecasting, 2009, 25, 680-683.	6.5	0
75	Forecasting U.S. Output Growth with Non-Linear Models in the Presence of Data Uncertainty. Studies in Nonlinear Dynamics and Econometrics, 2012, 16, .	0.3	0
76	Assessing the Accuracy of the Probability Distributions. , 2019, , 65-96.		0
77	Macroeconomic Uncertainty: Surveys Versus Models?. , 2019, , 123-143.		0
78	Long-Run Restrictions and Survey Forecasts of Output, Consumption and Investment. SSRN Electronic Journal, 0, , .	0.4	0