

Michael P Clements

List of Publications by Year in descending order

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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	Forecaster Efficiency, Accuracy, and Disagreement: Evidence Using Individual-Level Survey Data. <i>Journal of Money, Credit and Banking</i> , 2022, 54, 537-568.	1.6	7
2	Are Some Forecasters' Probability Assessments of Macro Variables Better Than Those of Others?. <i>Econometrics</i> , 2020, 8, 16.	0.9	6
3	Forecasting and forecast narratives: The Bank of England Inflation Reports. <i>International Journal of Forecasting</i> , 2020, 36, 1488-1500.	6.5	13
4	Assessing the Accuracy of the Probability Distributions. , 2019, , 65-96.		0
5	Macroeconomic Uncertainty: Surveys Versus Models?. , 2019, , 123-143.		0
6	Are macroeconomic density forecasts informative?. <i>International Journal of Forecasting</i> , 2018, 34, 181-198.	6.5	26
7	Model and survey estimates of the term structure of US macroeconomic uncertainty. <i>International Journal of Forecasting</i> , 2017, 33, 591-604.	6.5	25
8	An Overview of Forecasting Facing Breaks. <i>Journal of Business Cycle Research</i> , 2016, 12, 3-23.	0.5	17
9	Long-run restrictions and survey forecasts of output, consumption and investment. <i>International Journal of Forecasting</i> , 2016, 32, 614-628.	6.5	6
10	Probability distributions or point predictions? Survey forecasts of US output growth and inflation. <i>International Journal of Forecasting</i> , 2014, 30, 99-117.	6.5	22
11	REAL-TIME FORECASTING OF INFLATION AND OUTPUT GROWTH WITH AUTOREGRESSIVE MODELS IN THE PRESENCE OF DATA REVISIONS. <i>Journal of Applied Econometrics</i> , 2013, 28, 458-477.	2.3	47
12	Forecasting by factors, by variables, by both or neither?. <i>Journal of Econometrics</i> , 2013, 177, 305-319.	6.5	36
13	Improving Real-Time Estimates of Output and Inflation Gaps With Multiple-Vintage Models. <i>Journal of Business and Economic Statistics</i> , 2012, 30, 554-562.	2.9	16
14	Forecasting U.S. Output Growth with Non-Linear Models in the Presence of Data Uncertainty. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2012, 16, .	0.3	0
15	Forecasting from misspecified Models in the Presence of Unanticipated Location Shifts. , 2011, , .		5
16	Combining probability forecasts. <i>International Journal of Forecasting</i> , 2011, 27, 208-223.	6.5	47
17	Explanations of the inconsistencies in survey respondents' forecasts. <i>European Economic Review</i> , 2010, 54, 536-549.	2.3	53
18	First announcements and real economic activity. <i>European Economic Review</i> , 2010, 54, 803-817.	2.3	10

#	ARTICLE	IF	CITATIONS
19	Comments on "Forecasting economic and financial variables with global VARs" International Journal of Forecasting, 2009, 25, 680-683.	6.5	0
20	Forecasting US output growth using leading indicators: an appraisal using MIDAS models. Journal of Applied Econometrics, 2009, 24, 1187-1206.	2.3	167
21	Forecast Combination and Encompassing. , 2009, , 169-198.		45
22	Macroeconomic Forecasting With Mixed-Frequency Data. Journal of Business and Economic Statistics, 2008, 26, 546-554.	2.9	290
23	Quantile forecasts of daily exchange rate returns from forecasts of realized volatility. Journal of Empirical Finance, 2008, 15, 729-750.	1.8	113
24	Chapter 1 Forecasting Annual UK Inflation Using an Econometric Model over 1875-1991. Frontiers of Economics and Globalization, 2008, , 3-39.	0.3	8
25	Chapter 12 Forecasting with Breaks. Handbook of Economic Forecasting, 2006, , 605-657.	3.4	85
26	Macroeconomic Forecasting with Mixed Frequency Data: Forecasting US Output Growth and Inflation. SSRN Electronic Journal, 2006, , .	0.4	11
27	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
28	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
29	Guest Editors' Introduction: Information in Economic Forecasting. Oxford Bulletin of Economics and Statistics, 2005, 67, 713-753.	1.7	28
30	Evaluating a Model by Forecast Performance*. Oxford Bulletin of Economics and Statistics, 2005, 67, 931-956.	1.7	45
31	Pooling of forecasts. Econometrics Journal, 2004, 7, 1-31.	2.3	329
32	Evaluating the Bank of England Density Forecasts of Inflation. Economic Journal, 2004, 114, 844-866.	3.6	93
33	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
34	Forecasting economic and financial time-series with non-linear models. International Journal of Forecasting, 2004, 20, 169-183.	6.5	206
35	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
36	On SETAR non-linearity and forecasting. Journal of Forecasting, 2003, 22, 359-375.	2.8	36

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37	Evaluating interval forecasts of high-frequency financial data. <i>Journal of Applied Econometrics</i> , 2003, 18, 445-456.	2.3	47
38	Asymmetric output-gap effects in Phillips Curve and mark-up pricing models: Evidence for the US and the UK. <i>Scottish Journal of Political Economy</i> , 2003, 50, 359-374.	1.6	14
39	Business Cycle Asymmetries. <i>Journal of Business and Economic Statistics</i> , 2003, 21, 196-211.	2.9	97
40	Economic forecasting: some lessons from recent research. <i>Economic Modelling</i> , 2003, 20, 301-329.	3.8	79
41	TESTING THE EXPECTATIONS THEORY OF THE TERM STRUCTURE OF INTEREST RATES IN THRESHOLD MODELS. <i>Macroeconomic Dynamics</i> , 2003, 7, .	0.7	16
42	Comments on "The state of macroeconomic forecasting". <i>Journal of Macroeconomics</i> , 2002, 24, 469-482.	1.3	2
43	Evaluating multivariate forecast densities: a comparison of two approaches. <i>International Journal of Forecasting</i> , 2002, 18, 397-407.	6.5	42
44	Can oil shocks explain asymmetries in the US Business Cycle?. <i>Empirical Economics</i> , 2002, 27, 185-204.	3.0	40
45	Modelling methodology and forecast failure. <i>Econometrics Journal</i> , 2002, 5, 319-344.	2.3	37
46	Evaluating forecasts from SETAR models of exchange rates. <i>Journal of International Money and Finance</i> , 2001, 20, 133-148.	2.5	44
47	Robust evaluation of fixed-event forecast rationality. <i>Journal of Forecasting</i> , 2001, 20, 285-295.	2.8	15
48	Bootstrapping prediction intervals for autoregressive models. <i>International Journal of Forecasting</i> , 2001, 17, 247-267.	6.5	63
49	An Historical Perspective on Forecast Errors. <i>National Institute Economic Review</i> , 2001, 177, 100-112.	0.6	18
50	Evaluating the forecast densities of linear and non-linear models: applications to output growth and unemployment. <i>Journal of Forecasting</i> , 2000, 19, 255-276.	2.8	121
51	Seasonality, Cointegration, and Forecasting UK Residential Energy Demand. <i>Scottish Journal of Political Economy</i> , 1999, 46, 185-206.	1.6	23
52	On winning forecasting competitions in economics. <i>Spanish Economic Review</i> , 1999, 1, 123-160.	1.0	67
53	A Monte Carlo study of the forecasting performance of empirical SETAR models. <i>Journal of Applied Econometrics</i> , 1999, 14, 123-141.	2.3	92
54	A comparison of the forecast performance of Markov-switching and threshold autoregressive models of US GNP. <i>Econometrics Journal</i> , 1998, 1, C47-C75.	2.3	152

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55	Forecasting economic processes. International Journal of Forecasting, 1998, 14, 111-131.	6.5	74
56	The performance of alternative forecasting methods for SETAR models. International Journal of Forecasting, 1997, 13, 463-475.	6.5	89
57	An empirical study of seasonal unit roots in forecasting. International Journal of Forecasting, 1997, 13, 341-355.	6.5	74
58	Evaluating the Rationality of Fixed-event Forecasts. Journal of Forecasting, 1997, 16, 225-239.	2.8	74
59	Intercept corrections and structural change. Journal of Applied Econometrics, 1996, 11, 475-494.	2.3	148
60	MULTI-STEP ESTIMATION FOR FORECASTING. Oxford Bulletin of Economics and Statistics, 1996, 58, 657-684.	1.7	68
61	Forecasting in macro-economics Michael P. Clements. , 1996, , 101-141.		4
62	Macro-Economic Forecasting and Modelling. Economic Journal, 1995, 105, 1001.	3.6	33
63	Rationality and the Role of Judgement in Macroeconomic Forecasting. Economic Journal, 1995, 105, 410.	3.6	46
64	Forecasting in cointegrated systems. Journal of Applied Econometrics, 1995, 10, 127-146.	2.3	189
65	On the limitations of comparing mean square forecast errors. Journal of Forecasting, 1993, 12, 617-637.	2.8	315
66	On the limitations of comparing mean square forecast errors: A reply. Journal of Forecasting, 1993, 12, 669-676.	2.8	18
67	Empirical analysis of macroeconomic time series. European Economic Review, 1991, 35, 887-917.	2.3	148
68	Forecasting with Smooth Transition Autoregressive Models. , 0, , 485-509.		13
69	Nonlinear Models and Forecasting. , 0, , 453-484.		1
70	Measuring Macroeconomic Uncertainty: US Inflation and Output Growth. SSRN Electronic Journal, 0, , .	0.4	9
71	Are Macroeconomic Density Forecasts Informative?. SSRN Electronic Journal, 0, , .	0.4	2
72	Decision-Based Methods for Forecast Evaluation. , 0, , 241-267.		35

#	ARTICLE	IF	CITATIONS
73	Forecasting Competitions: Their Role in Improving Forecasting Practice and Research. , 0, , 322-353.		14
74	The Forecasting Performance of the OECD Composite Leading Indicators for France, Germany, Italy, and the U.K.. , 0, , 386-408.		6
75	Unit-Root Versus Deterministic Representations of Seasonality for Forecasting. , 0, , 409-431.		5
76	Explaining Forecast Failure in Macroeconomics. , 0, , 539-571.		8
77	Multi-Step Forecasting. , 0, , 206-221.		9
78	Long-Run Restrictions and Survey Forecasts of Output, Consumption and Investment. SSRN Electronic Journal, 0, , .	0.4	0