

Dalibor Stevanovic

List of Publications by Year in descending order

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Version: 2024-02-01

15
papers

237
citations

1307594

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1125743

13
g-index

15
all docs

15
docs citations

15
times ranked

168
citing authors

#	ARTICLE	IF	CITATIONS
1	How is machine learning useful for macroeconomic forecasting?. Journal of Applied Econometrics, 2022, 37, 920-964.	2.3	42
2	Forecasting the Covid-19 recession and recovery: Lessons from the financial crisis. International Journal of Forecasting, 2022, 38, 596-612.	6.5	41
3	Macroeconomic forecast accuracy in a data-rich environment. Journal of Applied Econometrics, 2019, 34, 1050-1072.	2.3	29
4	Factor-Augmented VARMA Models With Macroeconomic Applications. Journal of Business and Economic Statistics, 2013, 31, 491-506.	2.9	25
5	CAN MACHINE LEARNING CATCH THE COVID-19 RECESSION?. National Institute Economic Review, 2021, 256, 71-109.	0.6	16
6	Dynamic Effects of Credit Shocks in a Data-Rich Environment. SSRN Electronic Journal, 0, , .	0.4	15
7	The Macroeconomic Effects of Shocks to Large Banks's Capital. Oxford Bulletin of Economics and Statistics, 2017, 79, 546-569.	1.7	12
8	Mixed-frequency models with moving-average components. Journal of Applied Econometrics, 2019, 34, 688-706.	2.3	12
9	Selection of the Number of Factors in Presence of Structural Instability: A Monte Carlo study. L'Actualit� Economique, 2015, 91, 177-233.	0.1	11
10	Macroeconomic data transformations matter. International Journal of Forecasting, 2021, 37, 1338-1354.	6.5	8
11	Monetary Transmission in a Small Open Economy: More Data, Fewer Puzzles. SSRN Electronic Journal, 0, , .	0.4	8
12	Risk sharing, efficiency of capital allocation, and the connection between banks and the real economy. Journal of Corporate Finance, 2020, 60, 101538.	5.5	7
13	Macroeconomic uncertainty and the COVID-19 pandemic: Measure and impacts on the Canadian economy. Canadian Journal of Economics, 2022, 55, 379-405.	1.2	5
14	An empirical study of credit shock transmission in a small open economy. Canadian Journal of Economics, 2017, 50, 541-570.	1.2	4
15	FINANCIAL SECTOR INTERCONNECTEDNESS AND MONETARY POLICY TRANSMISSION. Macroeconomic Dynamics, 2019, 23, 1074-1101.	0.7	2