

Helmut LÃ¼tkepohl

List of Publications by Year in descending order

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127
papers

9,748
citations

87888

38
h-index

88630

70
g-index

131
all docs

131
docs citations

131
times ranked

4353
citing authors

#	ARTICLE	IF	CITATIONS
1	New Introduction to Multiple Time Series Analysis. , 2005, , .		2,376
2	Introduction to Multiple Time Series Analysis. , 1991, , .		705
3	Making wald tests work for cointegrated VAR systems. <i>Econometric Reviews</i> , 1996, 15, 369-386.	1.1	593
4	Non-causality due to omitted variables. <i>Journal of Econometrics</i> , 1982, 19, 367-378.	6.5	424
5	Impulse response analysis of cointegrated systems. <i>Journal of Economic Dynamics and Control</i> , 1992, 16, 53-78.	1.6	335
6	COMPARISON OF CRITERIA FOR ESTIMATING THE ORDER OF A VECTOR AUTOREGRESSIVE PROCESS. <i>Journal of Time Series Analysis</i> , 1985, 6, 35-52.	1.2	250
7	Comparison of unit root tests for time series with level shifts. <i>Journal of Time Series Analysis</i> , 2002, 23, 667-685.	1.2	203
8	TESTING FOR A UNIT ROOT IN A TIME SERIES WITH A LEVEL SHIFT AT UNKNOWN TIME. <i>Econometric Theory</i> , 2002, 18, 313-348.	0.7	180
9	Asymptotic Distributions of Impulse Response Functions and Forecast Error Variance Decompositions of Vector Autoregressive Models. <i>Review of Economics and Statistics</i> , 1990, 72, 116.	4.3	179
10	Testing for the Cointegrating Rank of a VAR Process With Structural Shifts. <i>Journal of Business and Economic Statistics</i> , 2000, 18, 451-464.	2.9	157
11	Structural vector autoregressions with Markov switching. <i>Journal of Economic Dynamics and Control</i> , 2010, 34, 121-131.	1.6	154
12	The role of the log transformation in forecasting economic variables. <i>Empirical Economics</i> , 2012, 42, 619-638.	3.0	126
13	Maximum eigenvalue versus trace tests for the cointegrating rank of a VAR process. <i>Econometrics Journal</i> , 2001, 4, 287-310.	2.3	121
14	A Review of Nonparametric Time Series Analysis. <i>International Statistical Review</i> , 1997, 65, 49-72.	1.9	113
15	Identifying Monetary Policy Shocks via Changes in Volatility. <i>Journal of Money, Credit and Banking</i> , 2008, 40, 1131-1149.	1.6	113
16	TESTING FOR THE COINTEGRATING RANK OF A VAR PROCESS WITH AN INTERCEPT. <i>Econometric Theory</i> , 2000, 16, 373-406.	0.7	108
17	Structural Vector Autoregressive Modeling and Impulse Responses. , 2004, , 159-196.		97
18	Trend Adjustment Prior to Testing for the Cointegrating Rank of a Vector Autoregressive Process. <i>Journal of Time Series Analysis</i> , 2000, 21, 435-456.	1.2	95

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19	Forecasting Aggregated Vector ARMA Processes. Lecture Notes in Economics and Mathematical Systems, 1987, , .	0.3	94
20	Testing for the Cointegrating Rank of a VAR Process with Level Shift at Unknown Time. Econometrica, 2004, 72, 647-662.	4.2	93
21	On the reliability of Chow-type tests for parameter constancy in multivariate dynamic models. Economics Letters, 2001, 73, 155-160.	1.9	92
22	COMPARISON OF BOOTSTRAP CONFIDENCE INTERVALS FOR IMPULSE RESPONSES OF GERMAN MONETARY SYSTEMS. Macroeconomic Dynamics, 2001, 5, 81-100.	0.7	88
23	Test Procedures for Unit Roots in Time Series with Level Shifts at Unknown Time*. Oxford Bulletin of Economics and Statistics, 2003, 65, 91-115.	1.7	84
24	Structural vector autoregressions with Markov switching: Combining conventional with statistical identification of shocks. Journal of Econometrics, 2014, 183, 104-116.	6.5	83
25	DISENTANGLING DEMAND AND SUPPLY SHOCKS IN THE CRUDE OIL MARKET: HOW TO CHECK SIGN RESTRICTIONS IN STRUCTURAL VARS. Journal of Applied Econometrics, 2014, 29, 479-496.	2.3	82
26	A REVIEW OF SYSTEMS COINTEGRATION TESTS. Econometric Reviews, 2001, 20, 247-318.	1.1	81
27	Linear transformations of vector ARMA processes. Journal of Econometrics, 1984, 26, 283-293.	6.5	80
28	Investigating stability and linearity of a German M1 money demand function. Journal of Applied Econometrics, 1999, 14, 511-525.	2.3	73
29	Granger-causality in cointegrated VAR processes The case of the term structure. Economics Letters, 1992, 40, 263-268.	1.9	72
30	Structural Vector Autoregressions With Nonnormal Residuals. Journal of Business and Economic Statistics, 2010, 28, 159-168.	2.9	69
31	Testing for the cointegrating rank of a VAR process with a time trend. Journal of Econometrics, 2000, 95, 177-198.	6.5	68
32	Modeling the Demand for M3 in the Unified Germany. Review of Economics and Statistics, 1998, 80, 399-409.	4.3	67
33	General-to-specific or specific-to-general modelling? An opinion on current econometric terminology. Journal of Econometrics, 2007, 136, 319-324.	6.5	64
34	Infinite-Order Cointegrated Vector Autoregressive Processes. Econometric Theory, 1996, 12, 814-844.	0.7	63
35	Forecasting Contemporaneously Aggregated Vector ARMA Processes. Journal of Business and Economic Statistics, 1984, 2, 201-214.	2.9	62
36	Forecasting Contemporaneously Aggregated Vector ARMA Processes. Journal of Business and Economic Statistics, 1984, 2, 201.	2.9	59

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37	Vector Autoregressive and Vector Error Correction Models. , 2004, , 86-158.		59
38	Chapter 6 Forecasting with VARMA Models. Handbook of Economic Forecasting, 2006, 1, 287-325.	3.4	55
39	Specification of Echelon-Form VARMA Models. Journal of Business and Economic Statistics, 1996, 14, 69-79.	2.9	53
40	Estimating Orthogonal Impulse Responses via Vector Autoregressive Models. Econometric Theory, 1991, 7, 487-496.	0.7	52
41	Impulse response analysis in infinite order cointegrated vector autoregressive processes. Journal of Econometrics, 1997, 81, 127-157.	6.5	48
42	Structural vector autoregressive analysis for cointegrated variables. A St A - Advances in Statistical Analysis, 2006, 90, 75-88.	0.4	47
43	Practical Problems with Reduced-rank ML Estimators for Cointegration Parameters and a Simple Alternative*. Oxford Bulletin of Economics and Statistics, 2005, 67, 673-690.	1.7	44
44	Testing for Causation Between Two Variables in Higher-Dimensional VAR Models. Contributions To Economics, 1993, , 75-91.	0.3	44
45	Comparison of methods for constructing joint confidence bands for impulse response functions. International Journal of Forecasting, 2015, 31, 782-798.	6.5	40
46	Testing for Causation Using Infinite Order Vector Autoregressive Processes. Econometric Theory, 1996, 12, 61-87.	0.7	39
47	Modified Wald tests under nonregular conditions. Journal of Econometrics, 1997, 78, 315-332.	6.5	39
48	Modified wald tests under nonregular conditions. Journal of Econometrics, 1997, 78, 315-332.	6.5	39
49	Analysis of cointegrated VARMA processes. Journal of Econometrics, 1997, 80, 223-239.	6.5	38
50	Residual autocorrelation testing for vector error correction models. Journal of Econometrics, 2006, 134, 579-604.	6.5	38
51	A small monetary system for the euro area based on German data. Journal of Applied Econometrics, 2006, 21, 683-702.	2.3	38
52	Does the Boxâ€Cox transformation help in forecasting macroeconomic time series?. International Journal of Forecasting, 2013, 29, 88-99.	6.5	38
53	LOCAL POWER OF LIKELIHOOD RATIO TESTS FOR THE COINTEGRATING RANK OF A VAR PROCESS. Econometric Theory, 1999, 15, 50-78.	0.7	36
54	Comparison of tests for the cointegrating rank of a VAR process with a structural shift. Journal of Econometrics, 2003, 113, 201-229.	6.5	36

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55	Structural Vector Autoregressive Analysis for Cointegrated Variables. , 2006, , 73-86.		36
56	A note on the asymptotic distribution of impulse response functions of estimated var models with orthogonal residuals. Journal of Econometrics, 1989, 42, 371-376.	6.5	34
57	Structural vector autoregressions with heteroskedasticity: A review of different volatility models. Econometrics and Statistics, 2017, 1, 2-18.	0.8	32
58	Structural vector autoregressions with smooth transition in variances. Journal of Economic Dynamics and Control, 2017, 84, 43-57.	1.6	30
59	DIFFERENCING MULTIPLE TIME SERIES: ANOTHER LOOK AT CANADIAN MONEY AND INCOME DATA. Journal of Time Series Analysis, 1982, 3, 235-243.	1.2	29
60	Confidence Bands for Impulse Responses: Bonferroni vs. Wald. Oxford Bulletin of Economics and Statistics, 2015, 77, 800-821.	1.7	28
61	Testing for identification in SVAR-GARCH models. Journal of Economic Dynamics and Control, 2016, 73, 241-258.	1.6	26
62	Asymptotic Distribution of the Moving Average Coefficients of an Estimated Vector Autoregressive Process. Econometric Theory, 1988, 4, 77-85.	0.7	25
63	TRANSMISSION OF GERMAN MONETARY POLICY IN THE PRE-EURO PERIOD. Macroeconomic Dynamics, 2003, 7, .	0.7	25
64	The sources of the U.S. money demand instability. Empirical Economics, 1993, 18, 729-743.	3.0	24
65	A money demand system for German M3. Empirical Economics, 1998, 23, 371-386.	3.0	24
66	Testing for the Cointegrating Rank of a VAR Process with Level Shift and Trend Break. Journal of Time Series Analysis, 2008, 29, 331-358.	1.2	23
67	Comparison of predictors for temporally and contemporaneously aggregated time series. International Journal of Forecasting, 1986, 2, 461-475.	6.5	20
68	Forecasting temporally aggregated vector ARMA processes. Journal of Forecasting, 1986, 5, 85-95.	2.8	19
69	STRUCTURAL VECTOR AUTOREGRESSIONS: CHECKING IDENTIFYING LONG-RUN RESTRICTIONS VIA HETEROSKEDASTICITY. Journal of Economic Surveys, 2016, 30, 377-392.	6.6	19
70	A model for non-negative and non-positive distributed lag functions. Journal of Econometrics, 1981, 16, 211-219.	6.5	18
71	Econometric Analysis with Vector Autoregressive Models. , 0, , 281-319.		18
72	Identifying Structural Vector Autoregressions Via Changes in Volatility. Advances in Econometrics, 2013, , 169-203.	0.3	18

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73	Choosing Between Different Time-Varying Volatility Models for Structural Vector Autoregressive Analysis. Oxford Bulletin of Economics and Statistics, 2018, 80, 715-735.	1.7	18
74	Linear aggregation of vector autoregressive moving average processes. Economics Letters, 1984, 14, 345-350.	1.9	17
75	Unit root tests for time series with level shifts: a comparison of different proposals. Economics Letters, 2002, 75, 109-114.	1.9	17
76	Testing for unit roots in time series with level shifts. A St A - Advances in Statistical Analysis, 2001, 85, 1-25.	0.4	17
77	Impulse response function. , 2010, , 145-150.		17
78	Testing identification via heteroskedasticity in structural vector autoregressive models. Econometrics Journal, 2021, 24, 1-22.	2.3	16
79	Forecasting levels of log variables in vector autoregressions. International Journal of Forecasting, 2011, 27, 1108-1115.	6.5	15
80	Forecasting euro area variables with German pre-EMU data. Journal of Forecasting, 2008, 27, 465-481.	2.8	14
81	Prediction tests for structural stability. Journal of Econometrics, 1988, 39, 267-296.	6.5	13
82	BREAK DATE ESTIMATION FOR VAR PROCESSES WITH LEVEL SHIFT WITH AN APPLICATION TO COINTEGRATION TESTING. Econometric Theory, 2006, 22, .	0.7	13
83	Recent Advances in Cointegration Analysis. Contributions To Economic Analysis, 2004, 269, 107-146.	0.1	12
84	The Relation between Monetary Policy and the Stock Market in Europe. Econometrics, 2018, 6, 36.	0.9	12
85	The joint asymptotic distribution of multistep prediction errors of estimated vector autoregressions. Economics Letters, 1985, 17, 103-106.	1.9	11
86	Forecasting Nonlinear Aggregates and Aggregates with Time-varying Weights. Jahrbucher Fur Nationalokonomie Und Statistik, 2011, 231, 107-133.	0.7	11
87	Generalized least squares estimation for cointegration parameters under conditional heteroskedasticity. Journal of Time Series Analysis, 2011, 32, 281-291.	1.2	11
88	Calculating joint confidence bands for impulse response functions using highest density regions. Empirical Economics, 2018, 55, 1389-1411.	3.0	11
89	Consistent Estimation of the Number of Cointegration Relations in a Vector Autoregressive Model. , 1998, , 87-100.		11
90	A money demand system for German M3. , 1999, , 105-120.		11

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91	Estimating the Kronecker indices of cointegrated echelon-form VARMA models. <i>Econometrics Journal</i> , 1998, 1, C76-C99.	2.3	10
92	Constructing joint confidence bands for impulse response functions of VAR models – A review. <i>Econometrics and Statistics</i> , 2020, 13, 69-83.	0.8	10
93	Estimation of structural vector autoregressive models. <i>Communications for Statistical Applications and Methods</i> , 2017, 24, 421-441.	0.3	10
94	Testing for the cointegrating rank of a vector autoregressive process with uncertain deterministic trend term. <i>Econometrics Journal</i> , 2009, 12, 414-435.	2.3	8
95	Acquisition of Information and Share Prices: An Empirical Investigation of Cognitive Dissonance. <i>German Economic Review</i> , 2010, 11, 381-396.	1.1	8
96	Bayesian inference for structural vector autoregressions identified by Markov-switching heteroskedasticity. <i>Journal of Economic Dynamics and Control</i> , 2020, 113, 103862.	1.6	8
97	Heteroscedastic Proxy Vector Autoregressions. <i>Journal of Business and Economic Statistics</i> , 2022, 40, 1268-1281.	2.9	8
98	Reducing confidence bands for simulated impulse responses. <i>Statistical Papers</i> , 2013, 54, 1131-1145.	1.2	7
99	Bootstrapping impulse responses of structural vector autoregressive models identified through GARCH. <i>Journal of Economic Dynamics and Control</i> , 2019, 101, 41-61.	1.6	7
100	Bootstrapping impulse responses in VAR analyses. , 2000, , 109-119.		7
101	Approximation of Arbitrary Distributed Lag Structures by a Modified Polynomial Lag: An Extension. <i>Journal of the American Statistical Association</i> , 1980, 75, 428.	3.1	6
102	Forecasting Vector ARMA Processes With Systematically Missing Observations. <i>Journal of Business and Economic Statistics</i> , 1986, 4, 375-390.	2.9	6
103	Testing for nonzero impulse responses in vector autoregressive processes. <i>Journal of Statistical Planning and Inference</i> , 1996, 50, 1-20.	0.6	6
104	A lag augmentation test for the cointegrating rank of a VAR process. <i>Economics Letters</i> , 1999, 63, 23-27.	1.9	6
105	Vector Autoregressions. , 0, , 678-699.		6
106	Forecasting contemporaneous aggregates with stochastic aggregation weights. <i>International Journal of Forecasting</i> , 2013, 29, 60-68.	6.5	6
107	Qualitative versus quantitative external information for proxy vector autoregressive analysis. <i>Journal of Economic Dynamics and Control</i> , 2021, 127, 104118.	1.6	6
108	The Stability Assumption in Tests of Causality Between Money and Income. , 1989, , 75-86.		6

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109	Comparison of Local Projection Estimators for Proxy Vector Autoregressions. Journal of Economic Dynamics and Control, 2021, , 104277.	1.6	6
110	Multivariate volatility analysis of VW stock prices. Intelligent Systems in Accounting, Finance and Management, 2000, 9, 35-54.	4.6	5
111	Estimation of structural impulse responses: short-run versus long-run identifying restrictions. AStA Advances in Statistical Analysis, 2018, 102, 229-244.	0.9	5
112	Prediction Tests for Structural Stability of Multiple Time Series. Journal of Business and Economic Statistics, 1989, 7, 129-135.	2.9	4
113	Unit root tests for time series with a structural break when the break point is known. , 2001, , 327-348.		4
114	Inference in partially identified heteroskedastic simultaneous equations models. Journal of Econometrics, 2020, 218, 317-345.	6.5	4
115	Prediction of temporally aggregated systems involving both stock and flow variables. Statistical Papers, 1989, 30, 279-293.	1.2	3
116	Testing for Time Varying Parameters in Vector Autoregressive Models. Contributions To Economic Analysis, 1992, 209, 243-264.	0.1	3
117	On unit root tests in the presence of transitional growth. Economics Letters, 2004, 84, 323-327.	1.9	2
118	Testing Identification via Heteroskedasticity in Structural Vector Autoregressive Models. SSRN Electronic Journal, 0, , .	0.4	2
119	UNIT ROOT AND COINTEGRATION TESTING: GUEST EDITORS' INTRODUCTION. Econometric Theory, 2008, 24, .	0.7	1
120	Forecasting Unpredictable Variables. Advanced Studies in Theoretical and Applied Econometrics, 2015, , 287-304.	0.1	1
121	Identifying Structural Vector Autoregressions Via Changes in Volatility. Advances in Econometrics, 2014, , 169-203.	0.3	1
122	Nichtparametrische Verfahren zur Analyse und Prognose von Finanzmarktdaten. Wirtschaftswissenschaftliche Beiträge, 1996, , 145-171.	0.0	1
123	Impulse Response Function. , 2018, , 6141-6145.		1
124	On unit root tests in the presence of transitional growth. Economics Letters, 2004, 84, 323-323.	1.9	0
125	Structural vector autoregressive models with more shocks than variables identified via heteroskedasticity. Economics Letters, 2020, 195, 109458.	1.9	0
126	Comparison of Local Projection Estimators for Proxy Vector Autoregressions. SSRN Electronic Journal, 0, , .	0.4	0

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127	Constructing Joint Confidence Bands for Impulse Response Functions of VAR Models: A Review. SSRN Electronic Journal, 0, , .	0.4	0