

# 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	Heteroscedastic Proxy Vector Autoregressions. <i>Journal of Business and Economic Statistics</i> , 2022, 40, 1268-1281.	2.9	8
2	Testing identification via heteroskedasticity in structural vector autoregressive models. <i>Econometrics Journal</i> , 2021, 24, 1-22.	2.3	16
3	Qualitative versus quantitative external information for proxy vector autoregressive analysis. <i>Journal of Economic Dynamics and Control</i> , 2021, 127, 104118.	1.6	6
4	Comparison of Local Projection Estimators for Proxy Vector Autoregressions. <i>Journal of Economic Dynamics and Control</i> , 2021, , 104277.	1.6	6
5	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
6	Structural vector autoregressive models with more shocks than variables identified via heteroskedasticity. <i>Economics Letters</i> , 2020, 195, 109458.	1.9	0
7	Inference in partially identified heteroskedastic simultaneous equations models. <i>Journal of Econometrics</i> , 2020, 218, 317-345.	6.5	4
8	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
9	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
10	Choosing Between Different Time-Varying Volatility Models for Structural Vector Autoregressive Analysis. <i>Oxford Bulletin of Economics and Statistics</i> , 2018, 80, 715-735.	1.7	18
11	Estimation of structural impulse responses: short-run versus long-run identifying restrictions. <i>AStA Advances in Statistical Analysis</i> , 2018, 102, 229-244.	0.9	5
12	The Relation between Monetary Policy and the Stock Market in Europe. <i>Econometrics</i> , 2018, 6, 36.	0.9	12
13	Calculating joint confidence bands for impulse response functions using highest density regions. <i>Empirical Economics</i> , 2018, 55, 1389-1411.	3.0	11
14	Impulse Response Function. , 2018, , 6141-6145.		1
15	Structural vector autoregressions with heteroskedasticity: A review of different volatility models. <i>Econometrics and Statistics</i> , 2017, 1, 2-18.	0.8	32
16	Structural vector autoregressions with smooth transition in variances. <i>Journal of Economic Dynamics and Control</i> , 2017, 84, 43-57.	1.6	30
17	Estimation of structural vector autoregressive models. <i>Communications for Statistical Applications and Methods</i> , 2017, 24, 421-441.	0.3	10
18	STRUCTURAL VECTOR AUTOREGRESSIONS: CHECKING IDENTIFYING LONG-RUN RESTRICTIONS VIA HETEROSKEDASTICITY. <i>Journal of Economic Surveys</i> , 2016, 30, 377-392.	6.6	19

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19	Testing for identification in SVAR-GARCH models. <i>Journal of Economic Dynamics and Control</i> , 2016, 73, 241-258.	1.6	26
20	Confidence Bands for Impulse Responses: Bonferroni vs. Wald. <i>Oxford Bulletin of Economics and Statistics</i> , 2015, 77, 800-821.	1.7	28
21	Comparison of methods for constructing joint confidence bands for impulse response functions. <i>International Journal of Forecasting</i> , 2015, 31, 782-798.	6.5	40
22	Forecasting Unpredictable Variables. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 2015, , 287-304.	0.1	1
23	Structural vector autoregressions with Markov switching: Combining conventional with statistical identification of shocks. <i>Journal of Econometrics</i> , 2014, 183, 104-116.	6.5	83
24	DISENTANGLING DEMAND AND SUPPLY SHOCKS IN THE CRUDE OIL MARKET: HOW TO CHECK SIGN RESTRICTIONS IN STRUCTURAL VARS. <i>Journal of Applied Econometrics</i> , 2014, 29, 479-496.	2.3	82
25	Identifying Structural Vector Autoregressions Via Changes in Volatility. <i>Advances in Econometrics</i> , 2014, , 169-203.	0.3	1
26	Reducing confidence bands for simulated impulse responses. <i>Statistical Papers</i> , 2013, 54, 1131-1145.	1.2	7
27	Does the Box-Cox transformation help in forecasting macroeconomic time series?. <i>International Journal of Forecasting</i> , 2013, 29, 88-99.	6.5	38
28	Forecasting contemporaneous aggregates with stochastic aggregation weights. <i>International Journal of Forecasting</i> , 2013, 29, 60-68.	6.5	6
29	Identifying Structural Vector Autoregressions Via Changes in Volatility. <i>Advances in Econometrics</i> , 2013, , 169-203.	0.3	18
30	The role of the log transformation in forecasting economic variables. <i>Empirical Economics</i> , 2012, 42, 619-638.	3.0	126
31	Forecasting Nonlinear Aggregates and Aggregates with Time-varying Weights. <i>Jahrbucher Fur Nationalokonomie Und Statistik</i> , 2011, 231, 107-133.	0.7	11
32	Generalized least squares estimation for cointegration parameters under conditional heteroskedasticity. <i>Journal of Time Series Analysis</i> , 2011, 32, 281-291.	1.2	11
33	Forecasting levels of log variables in vector autoregressions. <i>International Journal of Forecasting</i> , 2011, 27, 1108-1115.	6.5	15
34	Structural vector autoregressions with Markov switching. <i>Journal of Economic Dynamics and Control</i> , 2010, 34, 121-131.	1.6	154
35	Acquisition of Information and Share Prices: An Empirical Investigation of Cognitive Dissonance. <i>German Economic Review</i> , 2010, 11, 381-396.	1.1	8
36	Structural Vector Autoregressions With Nonnormal Residuals. <i>Journal of Business and Economic Statistics</i> , 2010, 28, 159-168.	2.9	69

#	ARTICLE	IF	CITATIONS
37	Impulse response function. , 2010, , 145-150.		17
38	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
39	Forecasting euro area variables with German pre-EMU data. <i>Journal of Forecasting</i> , 2008, 27, 465-481.	2.8	14
40	Identifying Monetary Policy Shocks via Changes in Volatility. <i>Journal of Money, Credit and Banking</i> , 2008, 40, 1131-1149.	1.6	113
41	Testing for the Cointegrating Rank of a VAR Process with Level Shift and Trend Break. <i>Journal of Time Series Analysis</i> , 2008, 29, 331-358.	1.2	23
42	UNIT ROOT AND COINTEGRATION TESTING: GUEST EDITORS' INTRODUCTION. <i>Econometric Theory</i> , 2008, 24, .	0.7	1
43	General-to-specific or specific-to-general modelling? An opinion on current econometric terminology. <i>Journal of Econometrics</i> , 2007, 136, 319-324.	6.5	64
44	Structural Vector Autoregressive Analysis for Cointegrated Variables. , 2006, , 73-86.		36
45	Chapter 6 Forecasting with VARMA Models. <i>Handbook of Economic Forecasting</i> , 2006, 1, 287-325.	3.4	55
46	BREAK DATE ESTIMATION FOR VAR PROCESSES WITH LEVEL SHIFT WITH AN APPLICATION TO COINTEGRATION TESTING. <i>Econometric Theory</i> , 2006, 22, .	0.7	13
47	Residual autocorrelation testing for vector error correction models. <i>Journal of Econometrics</i> , 2006, 134, 579-604.	6.5	38
48	Structural vector autoregressive analysis for cointegrated variables. <i>A St A - Advances in Statistical Analysis</i> , 2006, 90, 75-88.	0.4	47
49	A small monetary system for the euro area based on German data. <i>Journal of Applied Econometrics</i> , 2006, 21, 683-702.	2.3	38
50	Practical Problems with Reduced-rank ML Estimators for Cointegration Parameters and a Simple Alternative*. <i>Oxford Bulletin of Economics and Statistics</i> , 2005, 67, 673-690.	1.7	44
51	New Introduction to Multiple Time Series Analysis. , 2005, , .		2,376
52	Recent Advances in Cointegration Analysis. <i>Contributions To Economic Analysis</i> , 2004, 269, 107-146.	0.1	12
53	Vector Autoregressive and Vector Error Correction Models. , 2004, , 86-158.		59
54	Structural Vector Autoregressive Modeling and Impulse Responses. , 2004, , 159-196.		97

#	ARTICLE	IF	CITATIONS
55	Testing for the Cointegrating Rank of a VAR Process with Level Shift at Unknown Time. <i>Econometrica</i> , 2004, 72, 647-662.	4.2	93
56	On unit root tests in the presence of transitional growth. <i>Economics Letters</i> , 2004, 84, 323-323.	1.9	0
57	On unit root tests in the presence of transitional growth. <i>Economics Letters</i> , 2004, 84, 323-327.	1.9	2
58	Comparison of tests for the cointegrating rank of a VAR process with a structural shift. <i>Journal of Econometrics</i> , 2003, 113, 201-229.	6.5	36
59	Test Procedures for Unit Roots in Time Series with Level Shifts at Unknown Time*. <i>Oxford Bulletin of Economics and Statistics</i> , 2003, 65, 91-115.	1.7	84
60	TRANSMISSION OF GERMAN MONETARY POLICY IN THE PRE-EURO PERIOD. <i>Macroeconomic Dynamics</i> , 2003, 7, .	0.7	25
61	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
62	Unit root tests for time series with level shifts: a comparison of different proposals. <i>Economics Letters</i> , 2002, 75, 109-114.	1.9	17
63	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
64	On the reliability of Chow-type tests for parameter constancy in multivariate dynamic models. <i>Economics Letters</i> , 2001, 73, 155-160.	1.9	92
65	Unit root tests for time series with a structural break when the break point is known. , 2001, , 327-348.		4
66	COMPARISON OF BOOTSTRAP CONFIDENCE INTERVALS FOR IMPULSE RESPONSES OF GERMAN MONETARY SYSTEMS. <i>Macroeconomic Dynamics</i> , 2001, 5, 81-100.	0.7	88
67	Maximum eigenvalue versus trace tests for the cointegrating rank of a VAR process. <i>Econometrics Journal</i> , 2001, 4, 287-310.	2.3	121
68	A REVIEW OF SYSTEMS COINTEGRATION TESTS. <i>Econometric Reviews</i> , 2001, 20, 247-318.	1.1	81
69	Testing for unit roots in time series with level shifts. <i>A St A - Advances in Statistical Analysis</i> , 2001, 85, 1-25.	0.4	17
70	TESTING FOR THE COINTEGRATING RANK OF A VAR PROCESS WITH AN INTERCEPT. <i>Econometric Theory</i> , 2000, 16, 373-406.	0.7	108
71	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
72	Testing for the cointegrating rank of a VAR process with a time trend. <i>Journal of Econometrics</i> , 2000, 95, 177-198.	6.5	68

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73	Multivariate volatility analysis of VW stock prices. Intelligent Systems in Accounting, Finance and Management, 2000, 9, 35-54.	4.6	5
74	Testing for the Cointegrating Rank of a VAR Process With Structural Shifts. Journal of Business and Economic Statistics, 2000, 18, 451-464.	2.9	157
75	Bootstrapping impulse responses in VAR analyses. , 2000, , 109-119.		7
76	Investigating stability and linearity of a German M1 money demand function. Journal of Applied Econometrics, 1999, 14, 511-525.	2.3	73
77	A lag augmentation test for the cointegrating rank of a VAR process. Economics Letters, 1999, 63, 23-27.	1.9	6
78	LOCAL POWER OF LIKELIHOOD RATIO TESTS FOR THE COINTEGRATING RANK OF A VAR PROCESS. Econometric Theory, 1999, 15, 50-78.	0.7	36
79	A money demand system for German M3. , 1999, , 105-120.		11
80	Estimating the Kronecker indices of cointegrated echelon-form VARMA models. Econometrics Journal, 1998, 1, C76-C99.	2.3	10
81	A money demand system for German M3. Empirical Economics, 1998, 23, 371-386.	3.0	24
82	Modeling the Demand for M3 in the Unified Germany. Review of Economics and Statistics, 1998, 80, 399-409.	4.3	67
83	Consistent Estimation of the Number of Cointegration Relations in a Vector Autoregressive Model. , 1998, , 87-100.		11
84	Modified Wald tests under nonregular conditions. Journal of Econometrics, 1997, 78, 315-332.	6.5	39
85	Impulse response analysis in infinite order cointegrated vector autoregressive processes. Journal of Econometrics, 1997, 81, 127-157.	6.5	48
86	A Review of Nonparametric Time Series Analysis. International Statistical Review, 1997, 65, 49-72.	1.9	113
87	Analysis of cointegrated VARMA processes. Journal of Econometrics, 1997, 80, 223-239.	6.5	38
88	Modified wald tests under nonregular conditions. Journal of Econometrics, 1997, 78, 315-332.	6.5	39
89	Testing for Causation Using Infinite Order Vector Autoregressive Processes. Econometric Theory, 1996, 12, 61-87.	0.7	39
90	Testing for nonzero impulse responses in vector autoregressive processes. Journal of Statistical Planning and Inference, 1996, 50, 1-20.	0.6	6

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91	Infinite-Order Cointegrated Vector Autoregressive Processes. <i>Econometric Theory</i> , 1996, 12, 814-844.	0.7	63
92	Making wald tests work for cointegrated VAR systems. <i>Econometric Reviews</i> , 1996, 15, 369-386.	1.1	593
93	Specification of Echelon-Form VARMA Models. <i>Journal of Business and Economic Statistics</i> , 1996, 14, 69-79.	2.9	53
94	Nichtparametrische Verfahren zur Analyse und Prognose von Finanzmarktdaten. <i>Wirtschaftswissenschaftliche Beiträge</i> , 1996, , 145-171.	0.0	1
95	The sources of the U.S. money demand instability. <i>Empirical Economics</i> , 1993, 18, 729-743.	3.0	24
96	Testing for Causation Between Two Variables in Higher-Dimensional VAR Models. <i>Contributions To Economics</i> , 1993, , 75-91.	0.3	44
97	Granger-causality in cointegrated VAR processes The case of the term structure. <i>Economics Letters</i> , 1992, 40, 263-268.	1.9	72
98	Impulse response analysis of cointegrated systems. <i>Journal of Economic Dynamics and Control</i> , 1992, 16, 53-78.	1.6	335
99	Testing for Time Varying Parameters in Vector Autoregressive Models. <i>Contributions To Economic Analysis</i> , 1992, 209, 243-264.	0.1	3
100	Introduction to Multiple Time Series Analysis. , 1991, , .		705
101	Estimating Orthogonal Impulse Responses via Vector Autoregressive Models. <i>Econometric Theory</i> , 1991, 7, 487-496.	0.7	52
102	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
103	Prediction of temporally aggregated systems involving both stock and flow variables. <i>Statistical Papers</i> , 1989, 30, 279-293.	1.2	3
104	A note on the asymptotic distribution of impulse response functions of estimated var models with orthogonal residuals. <i>Journal of Econometrics</i> , 1989, 42, 371-376.	6.5	34
105	Prediction Tests for Structural Stability of Multiple Time Series. <i>Journal of Business and Economic Statistics</i> , 1989, 7, 129-135.	2.9	4
106	The Stability Assumption in Tests of Causality Between Money and Income. , 1989, , 75-86.		6
107	Prediction tests for structural stability. <i>Journal of Econometrics</i> , 1988, 39, 267-296.	6.5	13
108	Asymptotic Distribution of the Moving Average Coefficients of an Estimated Vector Autoregressive Process. <i>Econometric Theory</i> , 1988, 4, 77-85.	0.7	25

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109	Forecasting Aggregated Vector ARMA Processes. Lecture Notes in Economics and Mathematical Systems, 1987, , .	0.3	94
110	Forecasting temporally aggregated vector ARMA processes. Journal of Forecasting, 1986, 5, 85-95.	2.8	19
111	Comparison of predictors for temporally and contemporaneously aggregated time series. International Journal of Forecasting, 1986, 2, 461-475.	6.5	20
112	Forecasting Vector ARMA Processes With Systematically Missing Observations. Journal of Business and Economic Statistics, 1986, 4, 375-390.	2.9	6
113	COMPARISON OF CRITERIA FOR ESTIMATING THE ORDER OF A VECTOR AUTOREGRESSIVE PROCESS. Journal of Time Series Analysis, 1985, 6, 35-52.	1.2	250
114	The joint asymptotic distribution of multistep prediction errors of estimated vector autoregressions. Economics Letters, 1985, 17, 103-106.	1.9	11
115	Forecasting Contemporaneously Aggregated Vector ARMA Processes. Journal of Business and Economic Statistics, 1984, 2, 201-214.	2.9	62
116	Linear transformations of vector ARMA processes. Journal of Econometrics, 1984, 26, 283-293.	6.5	80
117	Forecasting Contemporaneously Aggregated Vector ARMA Processes. Journal of Business and Economic Statistics, 1984, 2, 201.	2.9	59
118	Linear aggregation of vector autoregressive moving average processes. Economics Letters, 1984, 14, 345-350.	1.9	17
119	Non-causality due to omitted variables. Journal of Econometrics, 1982, 19, 367-378.	6.5	424
120	DIFFERENCING MULTIPLE TIME SERIES: ANOTHER LOOK AT CANADIAN MONEY AND INCOME DATA. Journal of Time Series Analysis, 1982, 3, 235-243.	1.2	29
121	A model for non-negative and non-positive distributed lag functions. Journal of Econometrics, 1981, 16, 211-219.	6.5	18
122	Approximation of Arbitrary Distributed Lag Structures by a Modified Polynomial Lag: An Extension. Journal of the American Statistical Association, 1980, 75, 428.	3.1	6
123	Vector Autoregressions. , 0, , 678-699.		6
124	Econometric Analysis with Vector Autoregressive Models. , 0, , 281-319.		18
125	Comparison of Local Projection Estimators for Proxy Vector Autoregressions. SSRN Electronic Journal, 0, , .	0.4	0
126	Testing Identification via Heteroskedasticity in Structural Vector Autoregressive Models. SSRN Electronic Journal, 0, , .	0.4	2



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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