Marcelo C Medeiros

List of Publications by Year
in descending order

64 papers	2,447 citations	304602 22 h-index	233338 45 g-index
65 all docs	65 docs citations	65 times ranked	1285 citing authors

#	Article	IF	Citations
1	Realized Volatility: A Review. Econometric Reviews, 2008, 27, 10-45.	0.5	392
2	Linear models, smooth transition autoregressions, and neural networks for forecasting macroeconomic time series: A re-examination. International Journal of Forecasting, 2005, 21, 755-774.	3.9	200
3	Modeling and predicting the CBOE market volatility index. Journal of Banking and Finance, 2014, 40, 1-10.	1.4	177
4	Modeling and forecasting short-term electricity load: A comparison of methods with an application to Brazilian data. International Journal of Forecasting, 2008, 24, 630-644.	3.9	160
5	Building neural network models for time series: a statistical approach. Journal of Forecasting, 2006, 25, 49-75.	1.6	142
6	A multiple regime smooth transition Heterogeneous Autoregressive model for long memory and asymmetries. Journal of Econometrics, 2008, 147, 104-119.	3.5	139
7	Forecasting Inflation in a Data-Rich Environment: The Benefits of Machine Learning Methods. Journal of Business and Economic Statistics, 2021, 39, 98-119.	1.8	127
8	ℓ_1 of high-dimensional time-series models with non-Gaussian and heteroskedastic errors. Journal of Econometrics, 2016, 191, 255-271.	3.5	89
9	Machine learning advances for time series forecasting. Journal of Economic Surveys, 2023, 37, 76-111.	3.7	85
10	Modeling and Forecasting Large Realized Covariance Matrices and Portfolio Choice. Journal of Applied Econometrics, 2017, 32, 140-158.	1.3	72
11	The Benefits of Bagging for Forecast Models of Realized Volatility. Econometric Reviews, 2010, 29, 571-593.	0.5	64
12	Real-time inflation forecasting with high-dimensional models: The case of Brazil. International Journal of Forecasting, 2017, 33, 679-693.	3.9	58
13	A hybrid linear-neural model for time series forecasting. IEEE Transactions on Neural Networks, 2000, 11, 1402-1412.	4.8	54
14	A Flexible Coefficient Smooth Transition Time Series Model. IEEE Transactions on Neural Networks, 2005, 16, 97-113.	4.8	51
15	ArCo: An artificial counterfactual approach for high-dimensional panel time-series data. Journal of Econometrics, 2018, 207, 352-380.	3.5	49
16	Asymmetric effects and long memory in the volatility of Dow Jones stocks. International Journal of Forecasting, 2009, 25, 304-327.	3.9	47
17	MODELING MULTIPLE REGIMES IN FINANCIAL VOLATILITY WITH A FLEXIBLE COEFFICIENT GARCH(1,1) MODEL. Econometric Theory, 2009, 25, 117-161.	0.6	46
18	Asymmetry and Long Memory in Volatility Modeling. Journal of Financial Econometrics, 2012, 10, 495-512.	0.8	46

#	ARTICLE	IF	CITATIONS
19	Modelling and forecasting noisy realized volatility. Computational Statistics and Data Analysis, 2012, 56, 217-230.	0.7	39
20	An alternative approach to estimating demand: Neural network regression with conditional volatility for high frequency air passenger arrivals. Journal of Econometrics, 2008, 147, 372-383.	3.5	38
21	Local Global Neural Networks. Journal of the American Statistical Association, 2004, 99, 1092-1107.	1.8	30
22	Modeling exchange rates: smooth transitions, neural networks, and linear models. IEEE Transactions on Neural Networks, 2001, 12, 755-764.	4.8	27
23	Moment-based estimation of smooth transition regression models with endogenous variables. Journal of Econometrics, 2011, 165, 100-111.	3.5	26
24	FORECASTING REALIZED VOLATILITY WITH LINEAR AND NONLINEAR UNIVARIATE MODELS. Journal of Economic Surveys, 2011, 25, 6-18.	3.7	24
25	Universality in bootstrap and diffusion percolation. Physica A: Statistical Mechanics and Its Applications, 1997, 234, 604-610.	1.2	21
26	Diagnostic Checking in a Flexible Nonlinear Time Series Model. Journal of Time Series Analysis, 2003, 24, 461-482.	0.7	20
27	Forecasting macroeconomic variables in data-rich environments. Economics Letters, 2016, 138, 50-52.	0.9	15
28	A neural network demand system with heteroskedastic errors. Journal of Econometrics, 2008, 147, 359-371.	3.5	14
29	Tree-structured smooth transition regression models. Computational Statistics and Data Analysis, 2008, 52, 2469-2488.	0.7	14
30	Inﬂation Dynamics in Brazil: The Case of a Small Open Economy. Brazilian Review of Econometrics, 2007, 27, 131.	0.1	14
31	Modeling and forecasting short-term interest rates: The benefits of smooth regimes, macroeconomic variables, and bagging. Journal of Applied Econometrics, 2011, 26, 999-1022.	1.3	13
32	Counterfactual Analysis With Artificial Controls: Inference, High Dimensions, and Nonstationarity. Journal of the American Statistical Association, 2021, 116, 1773-1788.	1.8	12
33	Linearity testing for fuzzy rule-based models. Fuzzy Sets and Systems, 2010, 161, 1836-1851.	1.6	11
34	Monetary policy during Brazil's Real Plan: estimating the Central Bank's reaction function. Revista Brasileira De Economia, 2005, 59, 61-79.	0.2	11
35	Linear programming-based estimators in simple linear regression. Journal of Econometrics, 2011, 165, 128-136.	3.5	10
36	Nonlinearity, Breaks, and Long-Range Dependence in Time-Series Models. Journal of Business and Economic Statistics, 2016, 34, 23-41.	1.8	10

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37	A Combinatorial Approach to Piecewise Linear Time Series Analysis. Journal of Computational and Graphical Statistics, 2002, 11, 236-258.	0.9	8
38	Asymptotic Theory for Regressions with Smoothly Changing Parameters. Journal of Time Series Econometrics, 2013, 5, 133-162.	0.4	7
39	Adaptive LASSO estimation for ARDL models with GARCH innovations. Econometric Reviews, 2017, 36, 622-637.	0.5	7
40	Counterfactual Analysis and Inference With Nonstationary Data. Journal of Business and Economic Statistics, 2022, 40, 227-239.	1.8	7
41	Regularized estimation of high€dimensional vector autoregressions with weakly dependent innovations. Journal of Time Series Analysis, 2022, 43, 532-557.	0.7	7
42	TESTING FOR REMAINING AUTOCORRELATION OF THE RESIDUALS IN THE FRAMEWORK OF FUZZY RULE-BASED TIME SERIES MODELLING. International Journal of Uncertainty, Fuzziness and Knowlege-Based Systems, 2010, 18, 371-387.	0.9	6
43	Short-term Covid-19 forecast for latecomers. International Journal of Forecasting, 2022, 38, 467-488.	3.9	6
44	Do We Exploit all Information for Counterfactual Analysis? Benefits of Factor Models and Idiosyncratic Correction. Journal of the American Statistical Association, 2022, 117, 574-590.	1.8	6
45	Chapter 8 Estimating and Forecasting GARCH Models in the Presence of Structural Breaks and Regime Switches. Frontiers of Economics and Globalization, 2008, , 303-327.	0.3	5
46	Structure and asymptotic theory for nonlinear models with GARCH errors. Economia, 2015, 16, 1-21.	0.5	5
47	Modelling and Forecasting Noisy Realized Volatility. SSRN Electronic Journal, 0, , .	0.4	4
48	The Link Between Statistical Learning Theory and Econometrics: Applications in Economics, Finance, and Marketing. Econometric Reviews, 2010, 29, 470-475.	0.5	3
49	Seleção Paramétrica de Portfólios: Avaliação e Comparação com Portfólios de Markowitz. Revista Brasileira De Finanças, 2014, 12, 257-284.	0.1	3
50	Piecewise Linear Time Series Estimation with GRASP. Computational Optimization and Applications, 2001, 19, 127-144.	0.9	2
51	Is the convergence of the manufacturing sector unconditional?. Economia, 2015, 16, 273-294.	0.5	2
52	Adaptive LASSO Estimation for ARDL Models with GARCH Innovations. SSRN Electronic Journal, 0, , .	0.4	2
53	A (Semi)Parametric Functional Coefficient Logarithmic Autoregressive Conditional Duration Model. Econometric Reviews, 2016, 35, 1221-1250.	0.5	2
54	A Smooth Transition Finite Mixture Model for Accommodating Unobserved Heterogeneity. Journal of Business and Economic Statistics, 2020, 38, 580-592.	1.8	2

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55	Asymmetry and Leverage in Realized Volatility. SSRN Electronic Journal, 0, , .	0.4	2
56	Penalized Time Series Regression. Advanced Studies in Theoretical and Applied Econometrics, 2020, , 193-228.	0.1	2
57	A Note on Nonlinear Cointegration, Misspecification, and Bimodality. Econometric Reviews, 2014, 33, 713-731.	0.5	1
58	Instrument selection for estimation of a forward-looking Phillips Curve. Economics Letters, 2016, 145, 123-125.	0.9	1
59	Model Selection and Shrinkage: An Overview. Econometric Reviews, 2016, 35, 1343-1346.	0.5	1
60	Nonlinear Error Correction Models With an Application to Commodity Prices. Brazilian Review of Econometrics, 2013, 33, 145.	0.1	1
61	Jumps in stock prices: New insights from old data. Journal of Financial Markets, 2022, , 100708.	0.7	1
62	Smooth Regimes, Macroeconomic Variables, and Bagging for the Short-Term Interest Rate Process. SSRN Electronic Journal, 0, , .	0.4	0
63	Forecasting Realized Volatility with Linear and Nonlinear Models. SSRN Electronic Journal, 0, , .	0.4	0
64	Unobserved Heterogeneity in Regression Models: A Semiparametric Approach Based on Nonlinear Sieves. Brazilian Review of Econometrics, 2015, 35, 47.	0.1	0