

# Marcelo C Medeiros

## List of Publications by Year in descending order

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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	Machine learning advances for time series forecasting. <i>Journal of Economic Surveys</i> , 2023, 37, 76-111.	3.7	85
2	Counterfactual Analysis and Inference With Nonstationary Data. <i>Journal of Business and Economic Statistics</i> , 2022, 40, 227-239.	1.8	7
3	Short-term Covid-19 forecast for latecomers. <i>International Journal of Forecasting</i> , 2022, 38, 467-488.	3.9	6
4	Regularized estimation of high-dimensional vector autoregressions with weakly dependent innovations. <i>Journal of Time Series Analysis</i> , 2022, 43, 532-557.	0.7	7
5	Do We Exploit all Information for Counterfactual Analysis? Benefits of Factor Models and Idiosyncratic Correction. <i>Journal of the American Statistical Association</i> , 2022, 117, 574-590.	1.8	6
6	Jumps in stock prices: New insights from old data. <i>Journal of Financial Markets</i> , 2022, , 100708.	0.7	1
7	Forecasting Inflation in a Data-Rich Environment: The Benefits of Machine Learning Methods. <i>Journal of Business and Economic Statistics</i> , 2021, 39, 98-119.	1.8	127
8	Counterfactual Analysis With Artificial Controls: Inference, High Dimensions, and Nonstationarity. <i>Journal of the American Statistical Association</i> , 2021, 116, 1773-1788.	1.8	12
9	A Smooth Transition Finite Mixture Model for Accommodating Unobserved Heterogeneity. <i>Journal of Business and Economic Statistics</i> , 2020, 38, 580-592.	1.8	2
10	Penalized Time Series Regression. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 2020, , 193-228.	0.1	2
11	ArCo: An artificial counterfactual approach for high-dimensional panel time-series data. <i>Journal of Econometrics</i> , 2018, 207, 352-380.	3.5	49
12	Modeling and Forecasting Large Realized Covariance Matrices and Portfolio Choice. <i>Journal of Applied Econometrics</i> , 2017, 32, 140-158.	1.3	72
13	Adaptive LASSO estimation for ARDL models with GARCH innovations. <i>Econometric Reviews</i> , 2017, 36, 622-637.	0.5	7
14	Real-time inflation forecasting with high-dimensional models: The case of Brazil. <i>International Journal of Forecasting</i> , 2017, 33, 679-693.	3.9	58
15	A (Semi)Parametric Functional Coefficient Logarithmic Autoregressive Conditional Duration Model. <i>Econometric Reviews</i> , 2016, 35, 1221-1250.	0.5	2
16	Instrument selection for estimation of a forward-looking Phillips Curve. <i>Economics Letters</i> , 2016, 145, 123-125.	0.9	1
17	Nonlinearity, Breaks, and Long-Range Dependence in Time-Series Models. <i>Journal of Business and Economic Statistics</i> , 2016, 34, 23-41.	1.8	10
18	Forecasting macroeconomic variables in data-rich environments. <i>Economics Letters</i> , 2016, 138, 50-52.	0.9	15

#	ARTICLE	IF	CITATIONS
19	$\hat{\beta}_n \rightarrow \beta$ of high-dimensional time-series models with non-Gaussian and heteroskedastic errors. Journal of Econometrics, 2016, 191, 255-271.	3.5	89
20	Model Selection and Shrinkage: An Overview. Econometric Reviews, 2016, 35, 1343-1346.	0.5	1
21	Is the convergence of the manufacturing sector unconditional?. Economia, 2015, 16, 273-294.	0.5	2
22	Structure and asymptotic theory for nonlinear models with GARCH errors. Economia, 2015, 16, 1-21.	0.5	5
23	Unobserved Heterogeneity in Regression Models: A Semiparametric Approach Based on Nonlinear Sieves. Brazilian Review of Econometrics, 2015, 35, 47.	0.1	0
24	A Note on Nonlinear Cointegration, Misspecification, and Bimodality. Econometric Reviews, 2014, 33, 713-731.	0.5	1
25	Modeling and predicting the CBOE market volatility index. Journal of Banking and Finance, 2014, 40, 1-10.	1.4	177
26	Seleção Paramétrica de Portfólios: Avaliação e Comparação com Portfólios de Markowitz. Revista Brasileira De Finanças, 2014, 12, 257-284.	0.1	3
27	Asymptotic Theory for Regressions with Smoothly Changing Parameters. Journal of Time Series Econometrics, 2013, 5, 133-162.	0.4	7
28	Nonlinear Error Correction Models With an Application to Commodity Prices. Brazilian Review of Econometrics, 2013, 33, 145.	0.1	1
29	Asymmetry and Long Memory in Volatility Modeling. Journal of Financial Econometrics, 2012, 10, 495-512.	0.8	46
30	Modelling and forecasting noisy realized volatility. Computational Statistics and Data Analysis, 2012, 56, 217-230.	0.7	39
31	FORECASTING REALIZED VOLATILITY WITH LINEAR AND NONLINEAR UNIVARIATE MODELS. Journal of Economic Surveys, 2011, 25, 6-18.	3.7	24
32	Moment-based estimation of smooth transition regression models with endogenous variables. Journal of Econometrics, 2011, 165, 100-111.	3.5	26
33	Linear programming-based estimators in simple linear regression. Journal of Econometrics, 2011, 165, 128-136.	3.5	10
34	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
35	Linearity testing for fuzzy rule-based models. Fuzzy Sets and Systems, 2010, 161, 1836-1851.	1.6	11
36	The Link Between Statistical Learning Theory and Econometrics: Applications in Economics, Finance, and Marketing. Econometric Reviews, 2010, 29, 470-475.	0.5	3

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37	The Benefits of Bagging for Forecast Models of Realized Volatility. <i>Econometric Reviews</i> , 2010, 29, 571-593.	0.5	64
38	TESTING FOR REMAINING AUTOCORRELATION OF THE RESIDUALS IN THE FRAMEWORK OF FUZZY RULE-BASED TIME SERIES MODELLING. <i>International Journal of Uncertainty, Fuzziness and Knowledge-Based Systems</i> , 2010, 18, 371-387.	0.9	6
39	Asymmetric effects and long memory in the volatility of Dow Jones stocks. <i>International Journal of Forecasting</i> , 2009, 25, 304-327.	3.9	47
40	MODELING MULTIPLE REGIMES IN FINANCIAL VOLATILITY WITH A FLEXIBLE COEFFICIENT GARCH(1,1) MODEL. <i>Econometric Theory</i> , 2009, 25, 117-161.	0.6	46
41	An alternative approach to estimating demand: Neural network regression with conditional volatility for high frequency air passenger arrivals. <i>Journal of Econometrics</i> , 2008, 147, 372-383.	3.5	38
42	A neural network demand system with heteroskedastic errors. <i>Journal of Econometrics</i> , 2008, 147, 359-371.	3.5	14
43	A multiple regime smooth transition Heterogeneous Autoregressive model for long memory and asymmetries. <i>Journal of Econometrics</i> , 2008, 147, 104-119.	3.5	139
44	Tree-structured smooth transition regression models. <i>Computational Statistics and Data Analysis</i> , 2008, 52, 2469-2488.	0.7	14
45	Modeling and forecasting short-term electricity load: A comparison of methods with an application to Brazilian data. <i>International Journal of Forecasting</i> , 2008, 24, 630-644.	3.9	160
46	Realized Volatility: A Review. <i>Econometric Reviews</i> , 2008, 27, 10-45.	0.5	392
47	Chapter 8 Estimating and Forecasting GARCH Models in the Presence of Structural Breaks and Regime Switches. <i>Frontiers of Economics and Globalization</i> , 2008, , 303-327.	0.3	5
48	Inflation Dynamics in Brazil: The Case of a Small Open Economy. <i>Brazilian Review of Econometrics</i> , 2007, 27, 131.	0.1	14
49	Building neural network models for time series: a statistical approach. <i>Journal of Forecasting</i> , 2006, 25, 49-75.	1.6	142
50	Linear models, smooth transition autoregressions, and neural networks for forecasting macroeconomic time series: A re-examination. <i>International Journal of Forecasting</i> , 2005, 21, 755-774.	3.9	200
51	A Flexible Coefficient Smooth Transition Time Series Model. <i>IEEE Transactions on Neural Networks</i> , 2005, 16, 97-113.	4.8	51
52	Monetary policy during Brazil's Real Plan: estimating the Central Bank's reaction function. <i>Revista Brasileira De Economia</i> , 2005, 59, 61-79.	0.2	11
53	Local Global Neural Networks. <i>Journal of the American Statistical Association</i> , 2004, 99, 1092-1107.	1.8	30
54	Diagnostic Checking in a Flexible Nonlinear Time Series Model. <i>Journal of Time Series Analysis</i> , 2003, 24, 461-482.	0.7	20

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55	A Combinatorial Approach to Piecewise Linear Time Series Analysis. <i>Journal of Computational and Graphical Statistics</i> , 2002, 11, 236-258.	0.9	8
56	Modeling exchange rates: smooth transitions, neural networks, and linear models. <i>IEEE Transactions on Neural Networks</i> , 2001, 12, 755-764.	4.8	27
57	Piecewise Linear Time Series Estimation with GRASP. <i>Computational Optimization and Applications</i> , 2001, 19, 127-144.	0.9	2
58	A hybrid linear-neural model for time series forecasting. <i>IEEE Transactions on Neural Networks</i> , 2000, 11, 1402-1412.	4.8	54
59	Universality in bootstrap and diffusion percolation. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1997, 234, 604-610.	1.2	21
60	Adaptive LASSO Estimation for ARDL Models with GARCH Innovations. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
61	Smooth Regimes, Macroeconomic Variables, and Bagging for the Short-Term Interest Rate Process. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
62	Modelling and Forecasting Noisy Realized Volatility. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
63	Asymmetry and Leverage in Realized Volatility. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
64	Forecasting Realized Volatility with Linear and Nonlinear Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0