Alain Kabundi

List of Publications by Year
in descending order

31 papers	614 citations	623734 14 h-index	642732 23 g-index
31 all docs	31 docs citations	31 times ranked	330 citing authors

#	Article	IF	Citations
1	The effect of monetary policy on real house price growth in South Africa: A factor-augmented vector autoregression (FAVAR) approach. Economic Modelling, 2010, 27, 315-323.	3.8	72
2	Forecasting the US real house price index: Structural and non-structural models with and without fundamentals. Economic Modelling, 2011, 28, 2013-2021.	3.8	52
3	Monetary policy and heterogeneous inflation expectations in South Africa. Economic Modelling, 2015, 45, 109-117.	3.8	49
4	Domestic and foreign sources of volatility spillover to South African asset classes. Economic Modelling, 2013, 31, 566-573.	3.8	42
5	Inflation and Inflation Expectations in South Africa: an Attempt at Explanation. South African Journal of Economics, 2013, 81, 346-355.	2.2	39
6	Forecasting macroeconomic variables in a small open economy: a comparison between smallâ€•and largeâ€scale models. Journal of Forecasting, 2010, 29, 168-185.	2.8	38
7	A large factor model for forecasting macroeconomic variables in South Africa. International Journal of Forecasting, 2011, 27, 1076-1088.	6.5	37
8	Trade shocks from BRIC to South Africa: A global VAR analysis. Economic Modelling, 2013, 32, 190-202.	3.8	32
9	The role of monetary policy credibility in explaining the decline in exchange rate pass-through in South Africa. Economic Modelling, 2019, 79, 173-185.	3.8	27
10	MONETARY POLICY AND HOUSING SECTOR DYNAMICS IN A LARGE-SCALE BAYESIAN VECTOR AUTOREGRESSIVE MODEL / PINIGÅ² POLITIKA IR BÅªSTO SEKTORIAUS DINAMIKA TAIKANT PLATAUS MASTO BAJESO VEKTORINÄ® AUTOREGRESINÄ® MODELÄ®. International Journal of Strategic Property Management, 2012, 16, 1-20.	1.8	26
11	Monetary policy and systemic risk-taking in the euro area banking sector. Economic Modelling, 2020, 91, 736-758.	3.8	26
12	Co-movement between South Africa and the Southern African Development Community: An empirical analysis. Economic Modelling, 2007, 24, 737-748.	3.8	19
13	The Blessing of Dimensionality in Forecasting Real House Price Growth in the Nine Census Divisions of the U.S.. Journal of Housing Research, 2010, 19, 89-109.	0.7	19
14	SYNCHRONISATION BETWEEN SOUTH AFRICA AND THE U.S.: A STRUCTURAL DYNAMIC FACTOR ANALYSIS. South African Journal of Economics, 2009, 77, 1-27.	2.2	17
15	Using Large Data Sets to Forecast House Prices: A Case Study of Twenty U.S. States. Journal of Housing Research, 2011, 20, 161-190.	0.7	14
16	The exchange rate, the trade balance and the J-curve effect in South Africa. South African Journal of Economic and Management Sciences, 2014, 17, 601-608.	0.9	14
17	ASSESSING MONETARY POLICY IN SOUTH AFRICA IN A DATAâ€RICH ENVIRONMENT. South African Journal of Economics, 2011, 79, 91-107.	2.2	12
18	Has the Exchange Rate Passâ€Through changed in South Africa?. South African Journal of Economics, 2018, 86, 339-360.	2.2	11

#	Article	IF	Citations
19	THE EFFECT OF DEFENSE SPENDING ON US OUTPUT: A FACTOR AUGMENTED VECTOR AUTOREGRESSION (FAVAR) APPROACH. Defence and Peace Economics, 2010, 21, 135-147.	1.9	10
20	The Transmission of Monetary Policy in South Africa Before and After the Global Financial Crisis. South African Journal of Economics, 2019, 87, 464-489.	2.2	10
21	Foreign direct investment to Africa: trends, dynamics and challenges. South African Journal of Economic and Management Sciences, 2012, 15, 128-141.	0.9	9
22	Monetary Policy Credibility and Exchange Rate Pass-Through in South Africa. IMF Working Papers, 2018, 18, 1.	1.1	9
23	Global Financial Crises and Timeâ€Varying Volatility Comovement in World Equity Markets. South African Journal of Economics, 2014, 82, 531-550.	2.2	8
24	Estimating a time-varying financial conditions index for South Africa. Empirical Economics, 2021, 60, 1817-1844.	3.0	7
25	PATTERNS OF COâ€MOVEMENT BETWEEN SOUTH AFRICA AND GERMANY: EVIDENCE FROM THE PERIOD 1985 TO 2006. South African Journal of Economics, 2010, 78, 383-399.	2.2	4
26	Using large data sets to forecast sectoral employment. Statistical Methods and Applications, 2014, 23, 229-264.	1.2	4
27	APPLYING A GENETIC ALGORITHM TO INTERNATIONAL DIVERSIFICATION OF EQUITY PORTFOLIOS: A SOUTH AFRICAN INVESTOR PERSPECTIVE. South African Journal of Economics, 2012, 80, 91-105.	2.2	3
28	Transmission of China's Shocks to the BRIS Countries. South African Journal of Economics, 2017, 85, 430-454.	2.2	2
29	Recent French relative export performance: Is there a competitiveness problem?. Economic Modelling, 2012, 29, 1408-1435.	3.8	1
30	Spillovers of the Conventional and Unconventional Monetary Policy from the US to South Africa. South African Journal of Economics, 2020, 88, 435-471.	2.2	1
31	EXTREME VALUE AT RISK: A SCENARIO FOR RISK MANAGEMENT. South African Journal of Economics, 2011, 79, 173-183.	2.2	0