Denise Osborn

List of Publications by Year
in descending order

67 papers	2,481 citations	201674 27 h-index	214800 47 g-index
67 all docs	67 docs citations	67 times ranked	1133 citing authors

#	ARTICLE	IF	CITATIONS
1	PUBLIC EXPENDITURE AND ECONOMIC GROWTH: A DISAGGREGATED ANALYSIS FOR DEVELOPING COUNTRIES*. Manchester School, 2007, 75, 533-556.	0.9	237
2	A survey of seasonality in UK macroeconomic variables. International Journal of Forecasting, 1990, 6, 327-336.	6.5	165
3	Business Cycles for G7 and European Countries. The Journal of Business, 1997, 70, 249-279.	2.1	158
4	WHAT IS DIFFERENT ABOUT HIGH CRIME AREAS?. British Journal of Criminology, 1992, 32, 81-89.	2.1	115
5	The implications of periodically varying coefficients for seasonal time-series processes. Journal of Econometrics, 1991, 48, 373-384.	6.5	102
6	A Seasonal Model of Consumption. Economic Journal, 1989, 99, 837.	3.6	90
7	Linear versus neural network forecasts for European industrial production series. International Journal of Forecasting, 2004, 20, 435-446.	6.5	79
8	The Performance of Periodic Autoregressive Models in Forecasting Seasonal U.K. Consumption. Journal of Business and Economic Statistics, 1989, 7, 117.	2.9	78
9	The Distribution of Household Property Crimes. Journal of Quantitative Criminology, 1998, 14, 307-330.	2.9	77
10	The New Keynesian Phillips Curve: From Sticky Inflation to Sticky Prices. Journal of Money, Credit and Banking, 2008, 40, 667-699.	1.6	73
11	Business cycle non-linearities in UK consumption and production. Journal of Applied Econometrics, 2000, 15, 27-43.	2.3	68
12	The Phenomena of Multiple Victimization. The Relationship between Personal and Property Crime Risk. British Journal of Criminology, 2001, 41, 595-617.	2.1	64
13	Modelling Property Crime Using the British Crime Survey. What Have We Learnt?. British Journal of Criminology, 2002, 42, 109-128.	2.1	63
14	Are repeatedly victimized households different?. Journal of Quantitative Criminology, 1996, 12, 223-245.	2.9	57
15	Nonlinearity in the Fed's monetary policy rule. Journal of Applied Econometrics, 2005, 20, 621-639.	2.3	57
16	Seasonal unit roots and forecasts of two-digit European industrial production. International Journal of Forecasting, 1999, 15, 27-47.	6.5	56
17	Predicting UK Business Cycle Regimes. Scottish Journal of Political Economy, 2001, 48, 179-195.	1.6	50
18	Testing for causality in variance in the presence of breaks. Economics Letters, 2005, 89, 193-199.	1.9	48

#	Article	IF	Citations
19	Asymmetric Interest Rate Effects for the UK Real Economy*. Oxford Bulletin of Economics and Statistics, 2002, 64, 315-339.	1.7	45
20	Domestic and international influences on business cycle regimes in Europe. International Journal of Forecasting, 2004, 20, 343-357.	6.5	45
21	Predicting U.S. Business-Cycle Regimes. Journal of Business and Economic Statistics, 1999, 17, 313.	2.9	44
22	Moving Average Detrending and the Analysis of Business Cycles†. Oxford Bulletin of Economics and Statistics, 1995, 57, 547-558.	1.7	42
23	Seasonal cointegration. Journal of Econometrics, 1993, 55, 299-303.	6.5	41
24	A Comparison of the Statistical Properties of Financial Variables in the USA, UK and Germany over the Business Cycle. Manchester School, 2000, 68, 396-418.	0.9	40
25	Does seasonality change over the business cycle? An investigation using monthly industrial production series. European Economic Review, 2004, 48, 1309-1332.	2.3	40
26	A threshold cointegration analysis of interest rate pass-through to UK mortgage rates. Economic Modelling, 2012, 29, 2504-2513.	3.8	35
27	Observed Inflation Forecasts and the New Keynesian Phillips Curve*. Oxford Bulletin of Economics and Statistics, 2009, 71, 375-398.	1.7	32
28	Performance of seasonal unit root tests for monthly data. Journal of Applied Statistics, 1999, 26, 985-1004.	1.3	30
29	Modelling Business Cycle Movements in the UK Economy. Economica, 2001, 68, 243-267.	1.6	29
30	Structural Breaks in the International Dynamics of Inflation. Review of Economics and Statistics, 2013, 95, 646-659.	4.3	27
31	Modelling real exchange rate effects on output performance in Latin America. Applied Economics, 2010, 42, 2491-2503.	2.2	24
32	Inference on Structural Breaks using Information Criteria. Manchester School, 2013, 81, 54-81.	0.9	23
33	What is the globalisation of inflation?. Journal of Economic Dynamics and Control, 2017, 74, 1-27.	1.6	23
34	UK INFLATION: PERSISTENCE, SEASONALITY AND MONETARY POLICY. Scottish Journal of Political Economy, 2009, 56, 24-44.	1.6	22
35	Changes in the order of integration of US and UK inflation. Economics Letters, 2009, 102, 30-32.	1.9	21
36	Predicting Turning Points in the UK Inflation Cycle. Economic Journal, 1995, 105, 1145.	3.6	20

#	ARTICLE	IF	CITATIONS
37	The International Business Cycle in a Changing World: Volatility and the Propagation of Shocks in the G-7. Open Economies Review, 2006, 17, 255-279.	1.6	20
38	Business cycle affiliations in the context of European integration. Applied Economics, 2007, 39, 199-214.	2.2	18
39	Changes in the global oil market. Energy Economics, 2016, 56, 161-176.	12.1	18
40	Forecasting UK industrial production over the business cycle. Journal of Forecasting, 2001, 20, 405-424.	2.8	16
41	Identifying Changes in Mean, Seasonality, Persistence and Volatility for G7 and Euro Area Inflation*. Oxford Bulletin of Economics and Statistics, 2014, 76, 360-388.	1.7	16
42	Chapter 13 Forecasting Seasonal Time Series. Handbook of Economic Forecasting, 2006, 1, 659-711.	3.4	15
43	ON AUGMENTED HEGY TESTS FOR SEASONAL UNIT ROOTS. Econometric Theory, 2012, 28, 1121-1143.	0.7	15
44	The Performance of Lag Selection and Detrending Methods for HEGY Seasonal Unit Root Tests. Econometric Reviews, 2016, 35, 122-168.	1.1	15
45	Ratio-based estimators for a change point in persistence. Journal of Econometrics, 2012, 171, 24-31.	6.5	14
46	China's increasing global influence: Changes in international growth linkages. Economic Modelling, 2018, 74, 194-206.	3.8	13
47	MODELLING LARGE OPEN ECONOMIES WITH INTERNATIONAL LINKAGES: THE USA AND EURO AREA. Journal of Applied Econometrics, 2014, 29, 377-393.	2.3	12
48	Periodic Dynamic Conditional Correlations between Stock Markets in Europe and the US. Journal of Financial Econometrics, 2008, 6, 307-325.	1.5	10
49	The effect of seasonal adjustment on the properties of business cycle regimes. Journal of Applied Econometrics, 2008, 23, 257-278.	2.3	9
50	Financial integration and the construction of historical financial data for the Euro Area. Economic Modelling, 2011, 28, 1498-1509.	3.8	9
51	WEIGHTED SMOOTH TRANSITION REGRESSIONS. Journal of Applied Econometrics, 2012, 27, 795-811.	2.3	9
52	International Transmissions to Australia: The Roles of the USA and Euro Area. Economic Record, 2014, 90, 421-446.	0.4	9
53	Growth in China and the US: Effects on a small commodity exporter economy. Economic Modelling, 2015, 45, 268-277.	3.8	9
54	TESTING FOR SEASONAL UNIT ROOTS IN PERIODIC INTEGRATED AUTOREGRESSIVE PROCESSES. Econometric Theory, 2008, 24, 1093-1129.	0.7	6

#	Article	IF	Citations
55	THE DISTRIBUTION OF PRICE CHANGES ON THE SYDNEY STOCK EXCHANGE. The Australian Journal of Statistics, 1974, 16, 44-49.	0.2	5
56	On the Criteria Functions Used for the Estimation of Moving Average Processes. Journal of the American Statistical Association, 1982, 77, 388-392.	3.1	4
57	A Note on Error Correction Mechanisms and Steady-State Error. Economic Journal, 1986, 96, 208.	3.6	4
58	Non‑parametric testing for seasonally and periodically integrated processes. Journal of Time Series Analysis, 2012, 33, 424-437.	1.2	4
59	Structural Break Inference Using Information Criteria in Models Estimated by Two‑Stage Least Squares. Journal of Time Series Analysis, 2015, 36, 741-762.	1.2	4
60	Forecasting, Structural Time Series Models and the Kalman Filter.. Economica, 1991, 58, 537.	1.6	2
61	The asymptotic behaviour of the residual sum of squares in models with multiple break points. Econometric Reviews, 2017, 36, 667-698.	1.1	2
62	Using structural break inference for forecasting time series. Empirical Economics, 2022, 63, 1-41.	3.0	2
63	The Gains from Catch‑up for China and the USA: An Empirical Framework. Economic Record, 2020, 96, 350-365.	0.4	1
64	CHOOSING BETWEEN MACROECONOMETRIC MODELS: AN ILLUSTRATION OF THE PROBLEMS. Manchester School, 1979, 47, 63-75.	0.9	0
65	A Review of Modelling Nonlinear Economic Time Series. Econometrics Journal, 2012, 15, B1-B3.	2.3	0
66	Editors' Introduction to Special Issue of the <i>Manchester School</i> on Structural Breaks and Monetary Policy. Manchester School, 2013, 81, 1-2.	0.9	0
67	Introduction to the JTSA John Nankervis Memorial Issue. Journal of Time Series Analysis, 2015, 36, 601-602.	1.2	0