

# Denise Osborn

## List of Publications by Year in descending order

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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	Using structural break inference for forecasting time series. <i>Empirical Economics</i> , 2022, 63, 1-41.	3.0	2
2	The Gains from Catch-up for China and the USA: An Empirical Framework. <i>Economic Record</i> , 2020, 96, 350-365.	0.4	1
3	China's increasing global influence: Changes in international growth linkages. <i>Economic Modelling</i> , 2018, 74, 194-206.	3.8	13
4	The asymptotic behaviour of the residual sum of squares in models with multiple break points. <i>Econometric Reviews</i> , 2017, 36, 667-698.	1.1	2
5	What is the globalisation of inflation?. <i>Journal of Economic Dynamics and Control</i> , 2017, 74, 1-27.	1.6	23
6	The Performance of Lag Selection and Detrending Methods for HEGY Seasonal Unit Root Tests. <i>Econometric Reviews</i> , 2016, 35, 122-168.	1.1	15
7	Changes in the global oil market. <i>Energy Economics</i> , 2016, 56, 161-176.	12.1	18
8	Structural Break Inference Using Information Criteria in Models Estimated by Two-Stage Least Squares. <i>Journal of Time Series Analysis</i> , 2015, 36, 741-762.	1.2	4
9	Introduction to the JTSA John Nankervis Memorial Issue. <i>Journal of Time Series Analysis</i> , 2015, 36, 601-602.	1.2	0
10	Growth in China and the US: Effects on a small commodity exporter economy. <i>Economic Modelling</i> , 2015, 45, 268-277.	3.8	9
11	Identifying Changes in Mean, Seasonality, Persistence and Volatility for G7 and Euro Area Inflation*. <i>Oxford Bulletin of Economics and Statistics</i> , 2014, 76, 360-388.	1.7	16
12	MODELLING LARGE OPEN ECONOMIES WITH INTERNATIONAL LINKAGES: THE USA AND EURO AREA. <i>Journal of Applied Econometrics</i> , 2014, 29, 377-393.	2.3	12
13	International Transmissions to Australia: The Roles of the USA and Euro Area. <i>Economic Record</i> , 2014, 90, 421-446.	0.4	9
14	Structural Breaks in the International Dynamics of Inflation. <i>Review of Economics and Statistics</i> , 2013, 95, 646-659.	4.3	27
15	Editors' Introduction to Special Issue of the <i>Manchester School</i> on Structural Breaks and Monetary Policy. <i>Manchester School</i> , 2013, 81, 1-2.	0.9	0
16	Inference on Structural Breaks using Information Criteria. <i>Manchester School</i> , 2013, 81, 54-81.	0.9	23
17	ON AUGMENTED HEGY TESTS FOR SEASONAL UNIT ROOTS. <i>Econometric Theory</i> , 2012, 28, 1121-1143.	0.7	15
18	A threshold cointegration analysis of interest rate pass-through to UK mortgage rates. <i>Economic Modelling</i> , 2012, 29, 2504-2513.	3.8	35

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19	Ratio-based estimators for a change point in persistence. <i>Journal of Econometrics</i> , 2012, 171, 24-31.	6.5	14
20	WEIGHTED SMOOTH TRANSITION REGRESSIONS. <i>Journal of Applied Econometrics</i> , 2012, 27, 795-811.	2.3	9
21	A Review of Modelling Nonlinear Economic Time Series. <i>Econometrics Journal</i> , 2012, 15, B1-B3.	2.3	0
22	Nonparametric testing for seasonally and periodically integrated processes. <i>Journal of Time Series Analysis</i> , 2012, 33, 424-437.	1.2	4
23	Financial integration and the construction of historical financial data for the Euro Area. <i>Economic Modelling</i> , 2011, 28, 1498-1509.	3.8	9
24	Modelling real exchange rate effects on output performance in Latin America. <i>Applied Economics</i> , 2010, 42, 2491-2503.	2.2	24
25	UK INFLATION: PERSISTENCE, SEASONALITY AND MONETARY POLICY. <i>Scottish Journal of Political Economy</i> , 2009, 56, 24-44.	1.6	22
26	Observed Inflation Forecasts and the New Keynesian Phillips Curve*. <i>Oxford Bulletin of Economics and Statistics</i> , 2009, 71, 375-398.	1.7	32
27	Changes in the order of integration of US and UK inflation. <i>Economics Letters</i> , 2009, 102, 30-32.	1.9	21
28	The effect of seasonal adjustment on the properties of business cycle regimes. <i>Journal of Applied Econometrics</i> , 2008, 23, 257-278.	2.3	9
29	The New Keynesian Phillips Curve: From Sticky Inflation to Sticky Prices. <i>Journal of Money, Credit and Banking</i> , 2008, 40, 667-699.	1.6	73
30	Periodic Dynamic Conditional Correlations between Stock Markets in Europe and the US. <i>Journal of Financial Econometrics</i> , 2008, 6, 307-325.	1.5	10
31	TESTING FOR SEASONAL UNIT ROOTS IN PERIODIC INTEGRATED AUTOREGRESSIVE PROCESSES. <i>Econometric Theory</i> , 2008, 24, 1093-1129.	0.7	6
32	Business cycle affiliations in the context of European integration. <i>Applied Economics</i> , 2007, 39, 199-214.	2.2	18
33	PUBLIC EXPENDITURE AND ECONOMIC GROWTH: A DISAGGREGATED ANALYSIS FOR DEVELOPING COUNTRIES*. <i>Manchester School</i> , 2007, 75, 533-556.	0.9	237
34	The International Business Cycle in a Changing World: Volatility and the Propagation of Shocks in the G-7. <i>Open Economies Review</i> , 2006, 17, 255-279.	1.6	20
35	Chapter 13 Forecasting Seasonal Time Series. <i>Handbook of Economic Forecasting</i> , 2006, 1, 659-711.	3.4	15
36	Nonlinearity in the Fed's monetary policy rule. <i>Journal of Applied Econometrics</i> , 2005, 20, 621-639.	2.3	57

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37	Testing for causality in variance in the presence of breaks. <i>Economics Letters</i> , 2005, 89, 193-199.	1.9	48
38	Linear versus neural network forecasts for European industrial production series. <i>International Journal of Forecasting</i> , 2004, 20, 435-446.	6.5	79
39	Domestic and international influences on business cycle regimes in Europe. <i>International Journal of Forecasting</i> , 2004, 20, 343-357.	6.5	45
40	Does seasonality change over the business cycle? An investigation using monthly industrial production series. <i>European Economic Review</i> , 2004, 48, 1309-1332.	2.3	40
41	Modelling Property Crime Using the British Crime Survey. What Have We Learnt?. <i>British Journal of Criminology</i> , 2002, 42, 109-128.	2.1	63
42	Asymmetric Interest Rate Effects for the UK Real Economy*. <i>Oxford Bulletin of Economics and Statistics</i> , 2002, 64, 315-339.	1.7	45
43	Forecasting UK industrial production over the business cycle. <i>Journal of Forecasting</i> , 2001, 20, 405-424.	2.8	16
44	Predicting UK Business Cycle Regimes. <i>Scottish Journal of Political Economy</i> , 2001, 48, 179-195.	1.6	50
45	Modelling Business Cycle Movements in the UK Economy. <i>Economica</i> , 2001, 68, 243-267.	1.6	29
46	The Phenomena of Multiple Victimization. The Relationship between Personal and Property Crime Risk. <i>British Journal of Criminology</i> , 2001, 41, 595-617.	2.1	64
47	Business cycle non-linearities in UK consumption and production. <i>Journal of Applied Econometrics</i> , 2000, 15, 27-43.	2.3	68
48	A Comparison of the Statistical Properties of Financial Variables in the USA, UK and Germany over the Business Cycle. <i>Manchester School</i> , 2000, 68, 396-418.	0.9	40
49	Seasonal unit roots and forecasts of two-digit European industrial production. <i>International Journal of Forecasting</i> , 1999, 15, 27-47.	6.5	56
50	Performance of seasonal unit root tests for monthly data. <i>Journal of Applied Statistics</i> , 1999, 26, 985-1004.	1.3	30
51	Predicting U.S. Business-Cycle Regimes. <i>Journal of Business and Economic Statistics</i> , 1999, 17, 313.	2.9	44
52	The Distribution of Household Property Crimes. <i>Journal of Quantitative Criminology</i> , 1998, 14, 307-330.	2.9	77
53	Business Cycles for G7 and European Countries. <i>The Journal of Business</i> , 1997, 70, 249-279.	2.1	158
54	Are repeatedly victimized households different?. <i>Journal of Quantitative Criminology</i> , 1996, 12, 223-245.	2.9	57

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55	Moving Average Detrending and the Analysis of Business Cycles. Oxford Bulletin of Economics and Statistics, 1995, 57, 547-558.	1.7	42
56	Predicting Turning Points in the UK Inflation Cycle. Economic Journal, 1995, 105, 1145.	3.6	20
57	Seasonal cointegration. Journal of Econometrics, 1993, 55, 299-303.	6.5	41
58	WHAT IS DIFFERENT ABOUT HIGH CRIME AREAS?. British Journal of Criminology, 1992, 32, 81-89.	2.1	115
59	Forecasting, Structural Time Series Models and the Kalman Filter.. Economica, 1991, 58, 537.	1.6	2
60	The implications of periodically varying coefficients for seasonal time-series processes. Journal of Econometrics, 1991, 48, 373-384.	6.5	102
61	A survey of seasonality in UK macroeconomic variables. International Journal of Forecasting, 1990, 6, 327-336.	6.5	165
62	The Performance of Periodic Autoregressive Models in Forecasting Seasonal U.K. Consumption. Journal of Business and Economic Statistics, 1989, 7, 117.	2.9	78
63	A Seasonal Model of Consumption. Economic Journal, 1989, 99, 837.	3.6	90
64	A Note on Error Correction Mechanisms and Steady-State Error. Economic Journal, 1986, 96, 208.	3.6	4
65	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
66	CHOOSING BETWEEN MACROECONOMETRIC MODELS: AN ILLUSTRATION OF THE PROBLEMS. Manchester School, 1979, 47, 63-75.	0.9	0
67	THE DISTRIBUTION OF PRICE CHANGES ON THE SYDNEY STOCK EXCHANGE. The Australian Journal of Statistics, 1974, 16, 44-49.	0.2	5