Hiroshi Yamada

List of Publications by Year
in descending order

39 papers	**417** citations

1040056
9 h-index

794594
19 g-index

39 all docs	**39** docs citations

39 times ranked

220 citing authors

#	Article	IF	Citations
1	Inference in possibly integrated vector autoregressive models: some finite sample evidence. Journal of Econometrics, 1998, 86, 55-95.	6.5	110
2	A note on the causality between export and productivity:. Economics Letters, 1998, 61, 111-114.	1.9	56
3	When Grilli and Yang meet Prebisch and Singer: Piecewise linear trends in primary commodity prices. Journal of International Money and Finance, 2014, 42, 193-207.	2.5	32
4	Wavelet-based beta estimation and Japanese industrial stock prices. Applied Economics Letters, 2005, 12, 85-88.	1.8	21
5	Japan's output gap estimation and ℓ_1 trend filtering. Empirical Economics, 2013, 45, 81-88.	3.0	20
6	A SMOOTHING METHOD THAT LOOKS LIKE THE HODRICK–PRESCOTT FILTER. Econometric Theory, 2020, 36, 961-981.	0.7	15
7	Some Theoretical and Simulation Results on the Frequency Domain Causality Test. Econometric Reviews, 2014, 33, 936-947.	1.1	14
8	Ridge Regression Representations of the Generalized Hodrick-Prescott Filter. Journal of the Japan Statistical Society, 2015, 45, 121-128.	0.1	14
9	Real interest rate equalization: some empirical evidence from the three major world financial markets. Applied Economics, 2002, 34, 2069-2073.	2.2	11
10	The Frisch–Waugh–Lovell theorem for the lasso and the ridge regression. Communications in Statistics - Theory and Methods, 2017, 46, 10897-10902.	1.0	11
11	Co-trending: A Statistical System Analysis of Economic Trends. , 2003, , .		10
12	Geary's c and Spectral Graph Theory. Mathematics, 2021, 9, 2465.	2.2	10
13	Do stock prices contain predictive information on business turning points? A wavelet analysis. Applied Economics Letters, 2005, 1, 19-23.	0.2	9
14	Why does the trend extracted by the Hodrick–Prescott filtering seem to be more plausible than the linear trend?. Applied Economics Letters, 2018, 25, 102-105.	1.8	9
15	On the linkage of real interest rates between the US and Canada: some additional empirical evidence. Journal of International Financial Markets, Institutions and Money, 2002, 12, 279-289.	4.2	8
16	Estimating the trend in US real GDP using the ℓ_1 trend filtering. Applied Economics Letters, 2017, 24, 713-716.	1.8	8
17	Several least-squares problems related to the Hodrick–Prescott filtering. Communications in Statistics - Theory and Methods, 2018, 47, 1022-1027.	1.0	7
18	Principle of Duality in Cubic Smoothing Spline. Mathematics, 2020, 8, 1839.	2.2	6

#	Article	IF	Citations
19	TREND EXTRACTION FROM ECONOMIC TIME SERIES WITH MISSING OBSERVATIONS BY GENERALIZED HODRICKâ€"PRESCOTT FILTERS. Econometric Theory, 2022, 38, 419-453.	0.7	5
20	A Note on Band-Pass Filters Based on the Hodrick-Prescott Filter and the OECD System of Composite Leading Indicators. Journal of Business Cycle Measurement and Analysis, 2012, 2011, 105-109.	0.4	5
21	A note on Whittakerâ€"Henderson graduation: Bisymmetry of the smoother matrix. Communications in Statistics - Theory and Methods, 2020, 49, 1629-1634.	1.0	4
22	Nonlinear co-trending and the Fisher relationship in Japan: a note. Applied Economics Letters, 2005, 1, 285-287.	0.2	3
23	Estimating the time-varying NAIRU and the Phillips curve slope simultaneously: a note. Applied Economics Letters, 2014, 21, 1057-1059.	1.8	3
24	Selecting the tuning parameter of the ℓ_1 trend filter. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.3	3
25	A New Method for Specifying the Tuning Parameter of ℓ_1 Trend Filtering. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.3	3
26	Explicit formulas for the smoother weights of the Whittakerâ€"Henderson graduation of order 1. Communications in Statistics - Theory and Methods, 2019, 48, 3153-3161.	1.0	3
27	A pioneering study on discrete cosine transform. Communications in Statistics - Theory and Methods, 2022, 51, 5364-5368.	1.0	3
28	A note on hypothesis testing based on the fully modified vector autoregression. Economics Letters, 1997, 56, 27-39.	1.9	2
29	Empirical evidence for export promotion strategies. Applied Economics Letters, 1999, 6, 775-778.	1.8	2
30	A comparison of two alternative composite leading indicators for detecting Japanese business cycle turning points. Applied Economics Letters, 2010, 17, 875-879.	1.8	2
31	Measuring the US NAIRU as a step function. Empirical Economics, 2016, 51, 1679-1688.	3.0	2
32	A small but practically useful modification to the Hodrickâ€"Prescott filtering: A note. Communications in Statistics - Theory and Methods, 2017, 46, 8430-8434.	1.0	2
33	A trend filtering method closely related to $$\ell_{1}$$ ℓ 1 trend filtering. Empirical Economics, 2018, 55, 1413-1423.	3.0	2
34	A modification of the Whittakerâ€"Henderson method of graduation. Communications in Statistics - Theory and Methods, 2019, 48, 3795-3800.	1.0	1
35	$$\ell_{1}$$ Common Trend Filtering. Computational Economics, 2022, 59, 1005-1025.	2.6	1
36	Some Results on ℓ_1 Polynomial Trend Filtering. Econometrics, 2018, 6, 33.	0.9	0

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37	An explicit formula for the smoother weights of the Hodrickâ€"Prescott filter. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, .	0.3	0
38	An Evaluation of Japanese Leading Indicators. Journal of Business Cycle Measurement and Analysis, 2008, 2007, 217-233.	0.2	0
39	Non-negative Matrix Factorization of a set of Economic Time Series with Graph Based Smoothing of Basis Vectors and Sparseness of the Coefficients. , 2020, , .		0