

Hiroshi Yamada

List of Publications by Year in descending order

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papers

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docs citations

39
times ranked

220
citing authors

#	ARTICLE	IF	CITATIONS
1	A pioneering study on discrete cosine transform. Communications in Statistics - Theory and Methods, 2022, 51, 5364-5368.	1.0	3
2	ℓ_1 Common Trend Filtering. Computational Economics, 2022, 59, 1005-1025.	2.6	1
3	TREND EXTRACTION FROM ECONOMIC TIME SERIES WITH MISSING OBSERVATIONS BY GENERALIZED HODRICKâ€“PRESCOTT FILTERS. Econometric Theory, 2022, 38, 419-453.	0.7	5
4	Gearyâ€™s c and Spectral Graph Theory. Mathematics, 2021, 9, 2465.	2.2	10
5	A note on Whittakerâ€™Henderson graduation: Bisymmetry of the smoother matrix. Communications in Statistics - Theory and Methods, 2020, 49, 1629-1634.	1.0	4
6	Principle of Duality in Cubic Smoothing Spline. Mathematics, 2020, 8, 1839.	2.2	6
7	A SMOOTHING METHOD THAT LOOKS LIKE THE HODRICKâ€“PRESCOTT FILTER. Econometric Theory, 2020, 36, 961-981.	0.7	15
8	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
9	A modification of the Whittakerâ€™Henderson method of graduation. Communications in Statistics - Theory and Methods, 2019, 48, 3795-3800.	1.0	1
10	An explicit formula for the smoother weights of the Hodrickâ€“Prescott filter. Studies in Nonlinear Dynamics and Econometrics, 2019, 23, .	0.3	0
11	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
12	A trend filtering method closely related to ℓ_1 trend filtering. Empirical Economics, 2018, 55, 1413-1423.	3.0	2
13	Several least-squares problems related to the Hodrickâ€“Prescott filtering. Communications in Statistics - Theory and Methods, 2018, 47, 1022-1027.	1.0	7
14	Why does the trend extracted by the Hodrickâ€“Prescott filtering seem to be more plausible than the linear trend?. Applied Economics Letters, 2018, 25, 102-105.	1.8	9
15	Some Results on ℓ_1 Polynomial Trend Filtering. Econometrics, 2018, 6, 33.	0.9	0
16	A New Method for Specifying the Tuning Parameter of ℓ_1 Trend Filtering. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.3	3
17	Estimating the trend in US real GDP using the ℓ_1 trend filtering. Applied Economics Letters, 2017, 24, 713-716.	1.8	8
18	The Frischâ€“Waughâ€“Lovell theorem for the lasso and the ridge regression. Communications in Statistics - Theory and Methods, 2017, 46, 10897-10902.	1.0	11

#	ARTICLE	IF	CITATIONS
19	A small but practically useful modification to the Hodrick- Prescott filtering: A note. Communications in Statistics - Theory and Methods, 2017, 46, 8430-8434.	1.0	2
20	Measuring the US NAIRU as a step function. Empirical Economics, 2016, 51, 1679-1688.	3.0	2
21	Selecting the tuning parameter of the $\hat{\alpha}_1$ trend filter. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.3	3
22	Ridge Regression Representations of the Generalized Hodrick-Prescott Filter. Journal of the Japan Statistical Society, 2015, 45, 121-128.	0.1	14
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	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
25	Some Theoretical and Simulation Results on the Frequency Domain Causality Test. Econometric Reviews, 2014, 33, 936-947.	1.1	14
26	Japan's output gap estimation and $\hat{\alpha}_1$ trend filtering. Empirical Economics, 2013, 45, 81-88.	3.0	20
27	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
28	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
29	An Evaluation of Japanese Leading Indicators. Journal of Business Cycle Measurement and Analysis, 2008, 2007, 217-233.	0.2	0
30	Nonlinear co-trending and the Fisher relationship in Japan: a note. Applied Economics Letters, 2005, 1, 285-287.	0.2	3
31	Wavelet-based beta estimation and Japanese industrial stock prices. Applied Economics Letters, 2005, 12, 85-88.	1.8	21
32	Do stock prices contain predictive information on business turning points? A wavelet analysis. Applied Economics Letters, 2005, 1, 19-23.	0.2	9
33	Co-trending: A Statistical System Analysis of Economic Trends. , 2003, , .		10
34	Real interest rate equalization: some empirical evidence from the three major world financial markets. Applied Economics, 2002, 34, 2069-2073.	2.2	11
35	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
36	Empirical evidence for export promotion strategies. Applied Economics Letters, 1999, 6, 775-778.	1.8	2

#	ARTICLE	IF	CITATIONS
37	Inference in possibly integrated vector autoregressive models: some finite sample evidence. Journal of Econometrics, 1998, 86, 55-95.	6.5	110
38	A note on the causality between export and productivity:. Economics Letters, 1998, 61, 111-114.	1.9	56
39	A note on hypothesis testing based on the fully modified vector autoregression. Economics Letters, 1997, 56, 27-39.	1.9	2