

# Allan Timmermann

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/3140063/publications.pdf>

Version: 2024-02-01

9  
papers

1,269  
citations

1040056

9  
h-index

1474206

9  
g-index

9  
all docs

9  
docs citations

9  
times ranked

648  
citing authors

#	ARTICLE	IF	CITATIONS
1	Regime Changes and Financial Markets. <i>Annual Review of Financial Economics</i> , 2012, 4, 313-337.	4.7	270
2	Forecasting stock returns under economic constraints. <i>Journal of Financial Economics</i> , 2014, 114, 517-553.	9.0	239
3	Runs on Money Market Mutual Funds. <i>American Economic Review</i> , 2016, 106, 2625-2657.	8.5	183
4	Complete subset regressions. <i>Journal of Econometrics</i> , 2013, 177, 357-373.	6.5	162
5	Testing Dependence Among Serially Correlated Multicategory Variables. <i>Journal of the American Statistical Association</i> , 2009, 104, 325-337.	3.1	158
6	Forecast Combination With Entry and Exit of Experts. <i>Journal of Business and Economic Statistics</i> , 2009, 27, 428-440.	2.9	93
7	Bond Return Predictability: Economic Value and Links to the Macroeconomy. <i>Management Science</i> , 2019, 65, 508-540.	4.1	89
8	Forecasting Methods in Finance. <i>Annual Review of Financial Economics</i> , 2018, 10, 449-479.	4.7	38
9	Complete subset regressions with large-dimensional sets of predictors. <i>Journal of Economic Dynamics and Control</i> , 2015, 54, 86-110.	1.6	37