## Klaus Neusser

## List of Publications by Year in descending order

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1163117 1058476 17 558 8 14 citations h-index g-index papers 20 20 20 246 times ranked citing authors docs citations all docs

#	Article	lF	CITATIONS
1	Time–varying rational expectations models. Journal of Economic Dynamics and Control, 2019, 107, 103731.	1.6	4
2	Time Series Econometrics. Springer Texts in Business and Economics, 2016, , .	0.3	20
3	Integrated Processes. Springer Texts in Business and Economics, 2016, , 133-165.	0.3	0
4	Cointegration. Springer Texts in Business and Economics, 2016, , 295-324.	0.3	0
5	THE ROLE OF SECTORAL SHIFTS IN THE DECLINE OF REAL GDP VOLATILITY. Macroeconomic Dynamics, 2013, 17, 477-500.	0.7	11
6	Prognose uni- und multivariater Zeitreihen. , 2012, , 225-256.		3
7	The decline in volatility of US GDP growth. Applied Economics Letters, 2010, 17, 1625-1631.	1.8	4
8	Interdependencies of US manufacturing sectoral TFPs: A spatial VAR approach. Journal of Macroeconomics, 2008, 30, 991-1004.	1.3	8
9	Improving Models of Income Dynamics Using Cross-Section-Information. Swiss Journal of Economics and Statistics, 2008, 144, 117-151.	1.0	1
10	A multisectoral log-linear model of economic growth with Marshallian externalities. Journal of Macroeconomics, 2001, 23, 537-564.	1.3	2
11	An algebraic interpretation of cointegration. Economics Letters, 2000, 67, 273-281.	1.9	14
12	An investigation into a non-linear stochastic trend model. Empirical Economics, 1999, 24, 135-153.	3.0	4
13	Manufacturing Growth and Financial Development: Evidence from OECD Countries. Review of Economics and Statistics, 1998, 80, 638-646.	4.3	234
14	Business cycles in open economies: Stylized facts for Austria and Germany. Review of World Economics, 1992, 128, 67-87.	2.0	65
15	Testing the long-run implications of the neoclassical growth model. Journal of Monetary Economics, 1991, 27, 3-37.	3.4	88
16	Cointegration in a macroeconomic system. Journal of Applied Econometrics, 1990, 5, 351-365.	2.3	73
17	A forecasting comparison of some var techniques. International Journal of Forecasting, 1986, 2, 447-456.	6.5	27