

Siem Jan Koopman

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4521756/publications.pdf>

Version: 2024-02-01

226
papers

9,357
citations

70961

41
h-index

69108

77
g-index

236
all docs

236
docs citations

236
times ranked

3592
citing authors

#	ARTICLE	IF	CITATIONS
1	GENERALIZED AUTOREGRESSIVE SCORE MODELS WITH APPLICATIONS. <i>Journal of Applied Econometrics</i> , 2013, 28, 777-795.	1.3	649
2	A simple and efficient simulation smoother for state space time series analysis. <i>Biometrika</i> , 2002, 89, 603-616.	1.3	450
3	Forecasting daily variability of the S&P 100 stock index using historical, realised and implied volatility measurements. <i>Journal of Empirical Finance</i> , 2005, 12, 445-475.	0.9	437
4	Monte Carlo maximum likelihood estimation for non-Gaussian state space models. <i>Biometrika</i> , 1997, 84, 669-684.	1.3	336
5	Statistical algorithms for models in state space using SsfPack 2.2. <i>Econometrics Journal</i> , 1999, 2, 107-160.	1.2	315
6	Time series analysis of non-Gaussian observations based on state space models from both classical and Bayesian perspectives. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2000, 62, 3-56.	1.1	243
7	Estimation of stochastic volatility models via Monte Carlo maximum likelihood. <i>Journal of Econometrics</i> , 1998, 87, 271-301.	3.5	242
8	A Dynamic Multivariate Heavy-Tailed Model for Time-Varying Volatilities and Correlations. <i>Journal of Business and Economic Statistics</i> , 2011, 29, 552-563.	1.8	228
9	Periodic Seasonal Reg-ARFIMA-GARCH Models for Daily Electricity Spot Prices. <i>Journal of the American Statistical Association</i> , 2007, 102, 16-27.	1.8	209
10	Disturbance smoother for state space models. <i>Biometrika</i> , 1993, 80, 117-126.	1.3	168
11	Forecasting Hourly Electricity Demand Using Time-Varying Splines. <i>Journal of the American Statistical Association</i> , 1993, 88, 1228-1236.	1.8	167
12	Exact Initial Kalman Filtering and Smoothing for Nonstationary Time Series Models. <i>Journal of the American Statistical Association</i> , 1997, 92, 1630-1638.	1.8	141
13	The stochastic volatility in mean model: empirical evidence from international stock markets. <i>Journal of Applied Econometrics</i> , 2002, 17, 667-689.	1.3	139
14	Information-theoretic optimality of observation-driven time series models for continuous responses. <i>Biometrika</i> , 2015, 102, 325-343.	1.3	123
15	Business and default cycles for credit risk. <i>Journal of Applied Econometrics</i> , 2005, 20, 311-323.	1.3	118
16	An hourly periodic state space model for modelling French national electricity load. <i>International Journal of Forecasting</i> , 2008, 24, 566-587.	3.9	109
17	Diagnostic Checking of Unobserved-Components Time Series Models. <i>Journal of Business and Economic Statistics</i> , 1992, 10, 377.	1.8	108
18	Fast Filtering and Smoothing for Multivariate State Space Models. <i>Journal of Time Series Analysis</i> , 2000, 21, 281-296.	0.7	107

#	ARTICLE	IF	CITATIONS
19	Analyzing the Term Structure of Interest Rates Using the Dynamic Nelson-Siegel Model With Time-Varying Parameters. <i>Journal of Business and Economic Statistics</i> , 2010, 28, 329-343.	1.8	107
20	Modeling Around-the-Clock Price Discovery for Cross-Listed Stocks Using State Space Methods. <i>Journal of Business and Economic Statistics</i> , 2007, 25, 213-225.	1.8	105
21	The multi-state latent factor intensity model for credit rating transitions. <i>Journal of Econometrics</i> , 2008, 142, 399-424.	3.5	102
22	Diagnostic Checking of Unobserved-Components Time Series Models. <i>Journal of Business and Economic Statistics</i> , 1992, 10, 377-389.	1.8	100
23	Predicting Time-Varying Parameters with Parameter-Driven and Observation-Driven Models. <i>Review of Economics and Statistics</i> , 2016, 98, 97-110.	2.3	99
24	Computing observation weights for signal extraction and filtering. <i>Journal of Economic Dynamics and Control</i> , 2003, 27, 1317-1333.	0.9	94
25	Modeling frailty-correlated defaults using many macroeconomic covariates. <i>Journal of Econometrics</i> , 2011, 162, 312-325.	3.5	93
26	Observation-Driven Mixed-Measurement Dynamic Factor Models with an Application to Credit Risk. <i>Review of Economics and Statistics</i> , 2014, 96, 898-915.	2.3	93
27	A Dynamic Bivariate Poisson Model for Analysing and Forecasting Match Results in the English Premier League. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2015, 178, 167-186.	0.6	89
28	Spillover dynamics for systemic risk measurement using spatial financial time series models. <i>Journal of Econometrics</i> , 2016, 195, 211-223.	3.5	89
29	Exact Initial Kalman Filtering and Smoothing for Nonstationary Time Series Models. , 0, .		82
30	Credit cycles and macro fundamentals. <i>Journal of Empirical Finance</i> , 2009, 16, 42-54.	0.9	78
31	Empirical credit cycles and capital buffer formation. <i>Journal of Banking and Finance</i> , 2005, 29, 3159-3179.	1.4	72
32	Signal extraction and the formulation of unobserved components models. <i>Econometrics Journal</i> , 2000, 3, 84-107.	1.2	68
33	Measuring financial cycles in a model-based analysis: Empirical evidence for the United States and the euro area. <i>Economics Letters</i> , 2016, 145, 83-87.	0.9	64
34	Tracking the Business Cycle of the Euro Area. <i>Journal of Business and Economic Statistics</i> , 2006, 24, 278-290.	1.8	62
35	Filtering and smoothing of state vector for diffuse state-space models. <i>Journal of Time Series Analysis</i> , 2003, 24, 85-98.	0.7	61
36	Testing the assumptions behind importance sampling. <i>Journal of Econometrics</i> , 2009, 149, 2-11.	3.5	61

#	ARTICLE	IF	CITATIONS
37	The Analysis of Stochastic Volatility in the Presence of Daily Realized Measures. <i>Journal of Financial Econometrics</i> , 2013, 11, 76-115.	0.8	61
38	Maximum likelihood estimation for dynamic factor models with missing data. <i>Journal of Economic Dynamics and Control</i> , 2011, 35, 1358-1368.	0.9	57
39	Time-Varying Transition Probabilities for Markov Regime Switching Models. <i>Journal of Time Series Analysis</i> , 2017, 38, 458-478.	0.7	57
40	Forecasting Hourly Electricity Demand Using Time-Varying Splines. , 0, .		57
41	Monte Carlo Estimation for Nonlinear Non-Gaussian State Space Models. <i>Biometrika</i> , 2007, 94, 827-839.	1.3	56
42	Forecasting daily time series using periodic unobserved components time series models. <i>Computational Statistics and Data Analysis</i> , 2006, 51, 885-903.	0.7	49
43	Exact Score for Time Series Models in State Space Form. <i>Biometrika</i> , 1992, 79, 823.	1.3	48
44	Dynamic Factor Models With Macro, Frailty, and Industry Effects for U.S. Default Counts: The Credit Crisis of 2008. <i>Journal of Business and Economic Statistics</i> , 2012, 30, 521-532.	1.8	48
45	A General Framework for Observation Driven Time-Varying Parameter Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	46
46	Likelihood-based dynamic factor analysis for measurement and forecasting. <i>Econometrics Journal</i> , 2015, 18, C1-C21.	1.2	46
47	The information in systemic risk rankings. <i>Journal of Empirical Finance</i> , 2016, 38, 461-475.	0.9	45
48	Maximum Likelihood Estimation for Generalized Autoregressive Score Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	43
49	Forecasting interest rates with shifting endpoints. <i>Journal of Applied Econometrics</i> , 2014, 29, 693-712.	1.3	42
50	A Non-Gaussian Panel Time Series Model for Estimating and Decomposing Default Risk. <i>Journal of Business and Economic Statistics</i> , 2008, 26, 510-525.	1.8	40
51	Statistical Software for State Space Methods. <i>Journal of Statistical Software</i> , 2011, 41, .	1.8	40
52	Forecasting macroeconomic variables using collapsed dynamic factor analysis. <i>International Journal of Forecasting</i> , 2014, 30, 572-584.	3.9	39
53	Maximum likelihood estimation for score-driven models. <i>Journal of Econometrics</i> , 2022, 227, 325-346.	3.5	39
54	Dynamic factors in periodic time-varying regressions with an application to hourly electricity load modelling. <i>Computational Statistics and Data Analysis</i> , 2012, 56, 3134-3152.	0.7	38

#	ARTICLE	IF	CITATIONS
55	The Modeling and Seasonal Adjustment of Weekly Observations. Journal of Business and Economic Statistics, 1997, 15, 354-368.	1.8	37
56	State Space Models With a Common Stochastic Variance. Journal of Business and Economic Statistics, 2004, 22, 346-357.	1.8	37
57	Long memory dynamics for multivariate dependence under heavy tails. Journal of Empirical Finance, 2014, 29, 187-206.	0.9	37
58	In-sample confidence bands and out-of-sample forecast bands for time-varying parameters in observation-driven models. International Journal of Forecasting, 2016, 32, 875-887.	3.9	37
59	Detecting shocks: Outliers and breaks in time series. Journal of Econometrics, 1997, 80, 387-422.	3.5	36
60	Forecasting football match results in national league competitions using score-driven time series models. International Journal of Forecasting, 2019, 35, 797-809.	3.9	36
61	Stationarity and ergodicity of univariate generalized autoregressive score processes. Electronic Journal of Statistics, 2014, 8, .	0.4	34
62	Convergence in European GDP series: a multivariate common converging trend-cycle decomposition. Journal of Applied Econometrics, 2004, 19, 611-636.	1.3	33
63	Unobserved components models in economics and finance. IEEE Control Systems, 2009, 29, 71-81.	1.0	33
64	Feasible invertibility conditions and maximum likelihood estimation for observation-driven models. Electronic Journal of Statistics, 2018, 12, .	0.4	32
65	Parameter Estimation and Practical Aspects of Modeling Stochastic Volatility. , 2009, , 313-344.		32
66	Numerically Accelerated Importance Sampling for Nonlinear Non-Gaussian State-Space Models. Journal of Business and Economic Statistics, 2015, 33, 114-127.	1.8	31
67	Global Credit Risk: World, Country and Industry Factors. Journal of Applied Econometrics, 2017, 32, 296-317.	1.3	30
68	Realized Wishart-GARCH: A Score-driven Multi-Asset Volatility Model*. Journal of Financial Econometrics, 2019, 17, 1-32.	0.8	30
69	Forecasting Daily Variability of the S&P 100 Stock Index Using Historical, Realised and Implied Volatility Measurements. SSRN Electronic Journal, 2004, , .	0.4	29
70	The Modeling and Seasonal Adjustment of Weekly Observations. Journal of Business and Economic Statistics, 1997, 15, 354.	1.8	28
71	SMOOTH DYNAMIC FACTOR ANALYSIS WITH APPLICATION TO THE US TERM STRUCTURE OF INTEREST RATES. Journal of Applied Econometrics, 2014, 29, 65-90.	1.3	28
72	Improving the long-lead predictability of El Niño using a novel forecasting scheme based on a dynamic components model. Climate Dynamics, 2017, 48, 1249-1276.	1.7	27

#	ARTICLE	IF	CITATIONS
73	Intraday Stochastic Volatility in Discrete Price Changes: The Dynamic Skellam Model. Journal of the American Statistical Association, 2017, 112, 1490-1503.	1.8	27
74	Measuring Synchronization and Convergence of Business Cycles for the Euro area, UK and US*. Oxford Bulletin of Economics and Statistics, 2008, 70, 23-51.	0.9	26
75	Constructing Seasonally Adjusted Data with Time-varying Confidence Intervals*. Oxford Bulletin of Economics and Statistics, 2002, 64, 509-526.	0.9	24
76	Forecasting the US term structure of interest rates using a macroeconomic smooth dynamic factor model. International Journal of Forecasting, 2013, 29, 676-694.	3.9	23
77	MESSY TIME SERIES. Advances in Econometrics, 1999, , 103-143.	0.2	22
78	The Multi-State Latent Factor Intensity Model for Credit Rating Transitions. SSRN Electronic Journal, 2005, , .	0.4	22
79	Dynamic discrete copula models for high-frequency stock price changes. Journal of Applied Econometrics, 2018, 33, 966-985.	1.3	22
80	Extracting a robust US business cycle using a time-varying multivariate model-based bandpass filter. Journal of Applied Econometrics, 2010, 25, 695-719.	1.3	21
81	Likelihood functions for state space models with diffuse initial conditions. Journal of Time Series Analysis, 2010, 31, 407-414.	0.7	21
82	Model-based measurement of latent risk in time series with applications. Journal of the Royal Statistical Society Series A: Statistics in Society, 2008, 171, 265-277.	0.6	20
83	On RegComponent time series models and their applications. , 2004, , 248-283.		19
84	Long memory with stochastic variance model: A recursive analysis for US inflation. Computational Statistics and Data Analysis, 2014, 76, 144-157.	0.7	19
85	Common Business and Housing Market Cycles in the Euro Area from a Multivariate Decomposition. SSRN Electronic Journal, 0, , .	0.4	19
86	Monte Carlo Likelihood Estimation for Three Multivariate Stochastic Volatility Models. Econometric Reviews, 2006, 25, 385-408.	0.5	18
87	Forecasting and nowcasting economic growth in the euro area using factor models. International Journal of Forecasting, 2016, 32, 1284-1305.	3.9	18
88	Efficient Bayesian parameter estimation. , 2004, , 123-151.		18
89	A Dynamic Multivariate Heavy-Tailed Model for Time-Varying Volatilities and Correlations. SSRN Electronic Journal, 0, , .	0.4	17
90	Spot Variance Path Estimation and Its Application to High-Frequency Jump Testing. Journal of Financial Econometrics, 2012, 10, 354-389.	0.8	17

#	ARTICLE	IF	CITATIONS
91	Regime Switches in the Volatility and Correlation of Financial Institutions. SSRN Electronic Journal, 0, , .	0.4	17
92	A Non-Gaussian Panel Time Series Model for Estimating and Decomposing Default Risk. SSRN Electronic Journal, 2003, , .	0.4	16
93	Weighted maximum likelihood for dynamic factor analysis and forecasting with mixed frequency data. Journal of Econometrics, 2016, 193, 405-417.	3.5	16
94	Long Memory Modelling of Inflation with Stochastic Variance and Structural Breaks. SSRN Electronic Journal, 0, , .	0.4	16
95	Modeling, forecasting, and nowcasting U.S. CO2 emissions using many macroeconomic predictors. Energy Economics, 2021, 96, 105118.	5.6	15
96	Structural time series models in medicine. Statistical Methods in Medical Research, 1996, 5, 23-49.	0.7	14
97	Multiyear Statistical Prediction of ENSO Enhanced by the Tropical Pacific Observing System. Journal of Climate, 2020, 33, 163-174.	1.2	14
98	Analyzing the Term Structure of Interest Rates Using the Dynamic Nelson-Siegel Model with Time-Varying Parameters. SSRN Electronic Journal, 0, , .	0.4	14
99	Time Series Modelling of Daily Tax Revenues. Statistica Neerlandica, 2003, 57, 439-469.	0.9	13
100	A non-Gaussian generalization of the Airline model for robust seasonal adjustment. Journal of Forecasting, 2006, 25, 325-349.	1.6	13
101	Observation Driven Mixed-Measurement Dynamic Factor Models with an Application to Credit Risk. SSRN Electronic Journal, 2011, , .	0.4	12
102	Predicting Time-Varying Parameters with Parameter-Driven and Observation-Driven Models. SSRN Electronic Journal, 2012, , .	0.4	12
103	Generalized dynamic panel data models with random effects for cross-section and time. Journal of Econometrics, 2014, 180, 127-140.	3.5	12
104	The Analysis and Forecasting of Tennis Matches by using a High Dimensional Dynamic Model. Journal of the Royal Statistical Society Series A: Statistics in Society, 2019, 182, 1393-1409.	0.6	12
105	Trend analysis of the airborne fraction and sink rate of anthropogenically released CO ₂ . Biogeosciences, 2019, 16, 3651-3663.	1.3	12
106	Forecasting economic time series using score-driven dynamic models with mixed-data sampling. International Journal of Forecasting, 2019, 35, 1735-1747.	3.9	12
107	Seasonality with Trend and Cycle Interactions in Unobserved Components Models. Journal of the Royal Statistical Society Series C: Applied Statistics, 2009, 58, 427-448.	0.5	11
108	Exact maximum likelihood estimation for non-stationary periodic time series models. Computational Statistics and Data Analysis, 2010, 54, 2641-2654.	0.7	11

#	ARTICLE	IF	CITATIONS
109	Optimal Formulations for Nonlinear Autoregressive Processes. SSRN Electronic Journal, 0, , .	0.4	10
110	Modeling Dynamic Volatilities and Correlations Under Skewness and Fat Tails. SSRN Electronic Journal, 0, , .	0.4	10
111	Estimating Stochastic Volatility Models: A Comparison of Two Importance Samplers. Studies in Nonlinear Dynamics and Econometrics, 2004, 8, .	0.2	9
112	Intervention time series analysis of crime rates: The case of sentence reform in Virginia. Economic Modelling, 2016, 57, 311-323.	1.8	9
113	Numerically Accelerated Importance Sampling for Nonlinear Non-Gaussian State Space Models. SSRN Electronic Journal, 0, , .	0.4	9
114	Disturbance smoother for state space models. , 0, .		9
115	Multivariate non-linear time series modelling of exposure and risk in road safety research. Journal of the Royal Statistical Society Series C: Applied Statistics, 2010, 59, 145-161.	0.5	8
116	Forecasting Economic Time Series Using Unobserved Components Time Series Models. , 2011, , .		8
117	Time Varying Transition Probabilities for Markov Regime Switching Models. SSRN Electronic Journal, 2014, , .	0.4	8
118	Nowcasting and forecasting global financial sector stress and credit market dislocation. International Journal of Forecasting, 2014, 30, 741-758.	3.9	8
119	Stationarity and Ergodicity of Univariate Generalized Autoregressive Score Processes. SSRN Electronic Journal, 0, , .	0.4	8
120	Measuring Synchronisation and Convergence of Business Cycles. SSRN Electronic Journal, 0, , .	0.4	8
121	Information Theoretic Optimality of Observation Driven Time Series Models. SSRN Electronic Journal, 0, , .	0.4	7
122	Accelerating score-driven time series models. Journal of Econometrics, 2019, 212, 359-376.	3.5	7
123	Sensitivity of large dengue epidemics in Ecuador to long-lead predictions of El Niño. Climate Services, 2019, 15, 100096.	1.0	7
124	The dynamic factor network model with an application to international trade. Journal of Econometrics, 2020, 216, 494-515.	3.5	7
125	Nonlinear autoregressive models with optimality properties. Econometric Reviews, 2020, 39, 559-578.	0.5	7
126	Joint Decomposition of Business and Financial Cycles: Evidence from Eight Advanced Economies*. Oxford Bulletin of Economics and Statistics, 2022, 84, 57-79.	0.9	7

#	ARTICLE	IF	CITATIONS
127	Forecasting the U.S. Term Structure of Interest Rates Using a Macroeconomic Smooth Dynamic Factor Model. SSRN Electronic Journal, 0, , .	0.4	7
128	A Dynamic Yield Curve Model with Stochastic Volatility and Non-Gaussian Interactions: An Empirical Study of Non-Standard Monetary Policy in the Euro Area. SSRN Electronic Journal, 0, , .	0.4	7
129	Measuring Financial Cycles with a Model-Based Filter: Empirical Evidence for the United States and the Euro Area. SSRN Electronic Journal, 0, , .	0.4	7
130	Modeling the Business and Financial Cycle in a Multivariate Structural Time Series Model. SSRN Electronic Journal, 0, , .	0.4	7
131	Periodic Unobserved Cycles in Seasonal Time Series with an Application to US Unemployment*. Oxford Bulletin of Economics and Statistics, 2009, 71, 683-713.	0.9	6
132	Feasible Invertibility Conditions and Maximum Likelihood Estimation for Observation-Driven Models. SSRN Electronic Journal, 0, , .	0.4	6
133	Joint Bayesian Analysis of Parameters and States in Nonlinear non-Gaussian State Space Models. Journal of Applied Econometrics, 2017, 32, 1003-1026.	1.3	6
134	Intra-daily smoothing splines for time-varying regression models of hourly electricity load. Journal of Energy Markets, 2010, 3, 17-52.	0.2	6
135	Long Memory Dynamics for Multivariate Dependence Under Heavy Tails. SSRN Electronic Journal, 0, , .	0.4	6
136	Intervention Time Series Analysis of Crime Rates. SSRN Electronic Journal, 2003, , .	0.4	5
137	Estimating systematic continuous-time trends in recidivism using a non-Gaussian panel data model. Statistica Neerlandica, 2008, 62, 104-130.	0.9	5
138	Smooth Dynamic Factor Analysis with Application to the U.S. Term Structure of Interest Rates. SSRN Electronic Journal, 2012, , .	0.4	5
139	The Dynamic Skellam Model with Applications. SSRN Electronic Journal, 2014, , .	0.4	5
140	Model-Based Business Cycle and Financial Cycle Decomposition for Europe and the U.S.. SSRN Electronic Journal, 0, , .	0.4	5
141	Empirical Bayes Methods for Dynamic Factor Models. Review of Economics and Statistics, 2017, 99, 486-498.	2.3	5
142	Long-term forecasting of El Niño events via dynamic factor simulations. Journal of Econometrics, 2020, 214, 46-66.	3.5	5
143	Dynamic factor models with clustered loadings: Forecasting education flows using unemployment data. International Journal of Forecasting, 2021, 37, 1426-1441.	3.9	5
144	Generalized Autoregressive Method of Moments. SSRN Electronic Journal, 0, , .	0.4	5

#	ARTICLE	IF	CITATIONS
145	Chapter 8 Trend-Cycle Decomposition Models with Smooth-Transition Parameters: Evidence from U.S. Economic Time Series. Contributions To Economic Analysis, 2006, 276, 199-219.	0.1	4
146	Dynamic factors in state-space models for hourly electricity load signal decomposition and forecasting. , 2009, , .		4
147	Modelling trigonometric seasonal components for monthly economic time series. Applied Economics, 2013, 45, 3024-3034.	1.2	4
148	Spillover Dynamics for Systemic Risk Measurement Using Spatial Financial Time Series Models. SSRN Electronic Journal, 0, , .	0.4	4
149	Realized Wishart-Garch: A Score-Driven Multi-Asset Volatility Model. SSRN Electronic Journal, 2016, , .	0.4	4
150	Monte Carlo Maximum Likelihood Estimation for Generalized Long-Memory Time Series Models. Econometric Reviews, 2016, 35, 659-687.	0.5	4
151	Missing observations in observation-driven time series models. Journal of Econometrics, 2021, 221, 542-568.	3.5	4
152	A time-varying parameter model for local explosions. Journal of Econometrics, 2022, 227, 65-84.	3.5	4
153	Estimation of final standings in football competitions with a premature ending: the case of COVID-19. ASTA Advances in Statistical Analysis, 2023, 107, 233-250.	0.4	4
154	Forecasting Cross-Sections of Frailty-Correlated Default. SSRN Electronic Journal, 0, , .	0.4	4
155	The Analysis of Stochastic Volatility in the Presence of Daily Realised Measures. SSRN Electronic Journal, 0, , .	0.4	4
156	Using rapid damage observations for Bayesian updating of hurricane vulnerability functions: A case study of Hurricane Dorian using social media. International Journal of Disaster Risk Reduction, 2022, 72, 102839.	1.8	4
157	Pro-Cyclicality, Empirical Credit Cycles, and Capital Buffer Formation. SSRN Electronic Journal, 2003, , .	0.4	3
158	Model-based Measurement of Actual Volatility in High-frequency Data. SSRN Electronic Journal, 2005, , .	0.4	3
159	Model-Based Measurement of Actual Volatility in High-Frequency Data. Advances in Econometrics, 0, , 183-210.	0.2	3
160	Spot Variance Path Estimation and Its Application to High Frequency Jump Testing. SSRN Electronic Journal, 0, , .	0.4	3
161	A Dynamic Bivariate Poisson Model for Analysing and Forecasting Match Results in the English Premier League. SSRN Electronic Journal, 0, , .	0.4	3
162	Forecasting Interest Rates with Shifting Endpoints. SSRN Electronic Journal, 0, , .	0.4	3

#	ARTICLE	IF	CITATIONS
163	Intraday Stock Price Dependence Using Dynamic Discrete Copula Distributions. SSRN Electronic Journal, 2015, , .	0.4	3
164	Forecasting Football Match Results in National League Competitions Using Score-Driven Time Series Models. SSRN Electronic Journal, 0, , .	0.4	3
165	State Space Methods for Latent Trajectory and Parameter Estimation by Maximum Likelihood. , 2010, , 177-199.		3
166	Generalized Autoregressive Method of Moments. SSRN Electronic Journal, 0, , .	0.4	3
167	In-Sample Confidence Bands and Out-of-Sample Forecast Bands for Time-Varying Parameters in Observation Driven Models. SSRN Electronic Journal, 0, , .	0.4	2
168	Bayesian Dynamic Modeling of High-Frequency Integer Price Changes. SSRN Electronic Journal, 0, , .	0.4	2
169	Bayesian Dynamic Modeling of High-Frequency Integer Price Changes*. Journal of Financial Econometrics, 2018, 16, 384-424.	0.8	2
170	Amendments and Corrections. Biometrika, 2018, 105, 753-753.	1.3	2
171	Modified efficient importance sampling for partially non-Gaussian state space models. Statistica Neerlandica, 2019, 73, 44-62.	0.9	2
172	Partially censored posterior for robust and efficient risk evaluation. Journal of Econometrics, 2020, 217, 335-355.	3.5	2
173	Unobserved components with stochastic volatility: Simulation-based estimation and signal extraction. Journal of Applied Econometrics, 2021, 36, 614-627.	1.3	2
174	Joint Independent Metropolis-Hastings Methods for Nonlinear Non-Gaussian State Space Models. SSRN Electronic Journal, 0, , .	0.4	2
175	On Importance Sampling for State Space Models. SSRN Electronic Journal, 0, , .	0.4	2
176	Beta observation-driven models with exogenous regressors: A joint analysis of realized correlation and leverage effects. Journal of Econometrics, 2023, 237, 105177.	3.5	2
177	Estimating Systematic Continuous-Time Trends in Recidivism Using a Non-Gaussian Panel Data Model. SSRN Electronic Journal, 0, , .	0.4	2
178	Macro, Frailty, and Contagion Effects in Defaults: Lessons from the 2008 Credit Crisis. SSRN Electronic Journal, 0, , .	0.4	2
179	Interaction between structural and cyclical shocks in production and employment. Weltwirtschaftliches Archiv, 2001, 137, 273-296.	0.8	1
180	Discussion of "MCMC-based inference" by R. Paap. Statistica Neerlandica, 2002, 56, 34-40.	0.9	1

#	ARTICLE	IF	CITATIONS
181	STAMP 6.0. <i>International Journal of Forecasting</i> , 2003, 19, 319-325.	3.9	1
182	Convergence in European GDP Series. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	1
183	Periodic Unobserved Cycles in Seasonal Time Series with an Application to US Unemployment. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	1
184	Exponentially weighted methods for forecasting intraday time series with multiple seasonal cycles: Comments. <i>International Journal of Forecasting</i> , 2010, 26, 647-651.	3.9	1
185	Monte Carlo Maximum Likelihood Estimation for Generalized Long-Memory Time Series Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
186	Kalman filtering and smoothing for model-based signal extraction that depend on time-varying spectra. <i>Journal of Forecasting</i> , 2011, 30, 147-167.	1.6	1
187	Structural Intervention Time Series Analysis of Crime Rates: The Impact of Sentence Reform in Virginia. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
188	Fast Efficient Importance Sampling by State Space Methods. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	1
189	Testing for Parameter Instability across Different Modeling Frameworks. <i>Journal of Financial Econometrics</i> , 2016, , nbw008.	0.8	1
190	Missing Observations in Observation-Driven Time Series Models. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	1
191	Unobserved Components with Stochastic Volatility in U.S. Inflation: Estimation and Signal Extraction. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
192	The Analysis and Forecasting of ATP Tennis Matches Using a High-Dimensional Dynamic Model. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
193	Testing for Parameter Instability in Competing Modeling Frameworks. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
194	Low Frequency and Weighted Likelihood Solutions for Mixed Frequency Dynamic Factor Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
195	The Dynamic Factor Network Model with an Application to Global Credit-Risk. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
196	Forecasting Economic Time Series Using Score-Driven Dynamic Models with Mixed-Data Sampling. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
197	A Time-Varying Parameter Model for Local Explosions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
198	Likelihood Functions for State Space Models with Diffuse Initial Conditions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1

#	ARTICLE	IF	CITATIONS
199	Seasonality with Trend and Cycle Interactions in Unobserved Components Models. SSRN Electronic Journal, 0, , .	0.4	1
200	Accelerating GARCH and Score-Driven Models: Optimality, Estimation and Forecasting. SSRN Electronic Journal, 0, , .	0.4	1
201	Bayesian Risk Forecasting for Long Horizons. SSRN Electronic Journal, 0, , .	0.4	1
202	Time Series Models with a Common Stochastic Variance for Analysing Economic Time Series. SSRN Electronic Journal, 2003, , .	0.4	0
203	Measuring Asymmetric Stochastic Cycle Components. SSRN Electronic Journal, 2005, , .	0.4	0
204	An Hourly Periodic State Space Model for Modelling French National Electricity Load. SSRN Electronic Journal, 0, , .	0.4	0
205	The Effect of the Great Moderation on the U.S. Business Cycle in a Time-Varying Multivariate Trend-Cycle Model. SSRN Electronic Journal, 0, , .	0.4	0
206	Macro, Industry, and Frailty Effects in Defaults During the 2008 Credit Crisis. SSRN Electronic Journal, 0, , .	0.4	0
207	Modeling Frailty-Correlated Defaults using Many Macroeconomic Covariates. SSRN Electronic Journal, 2009, , .	0.4	0
208	Modeling Trigonometric Seasonal Components for Monthly Economic Time Series. SSRN Electronic Journal, 2010, , .	0.4	0
209	Economic Trends and Cycles in Crime: A Study for England and Wales. Jahrbucher Fur Nationalokonomie Und Statistik, 2012, 232, 652-677.	0.4	0
210	Generalized Dynamic Panel Data Models with Random Effects for Cross-Section and Time. SSRN Electronic Journal, 2012, , .	0.4	0
211	The Annals of Computational and Financial Econometrics, first issue. Computational Statistics and Data Analysis, 2012, 56, 2991-2992.	0.7	0
212	Empirical Bayes Methods for Dynamic Factor Models. SSRN Electronic Journal, 0, , .	0.4	0
213	Temporal, Spatial, Economic and Crime Factors in Illicit Drug Usage Across European Cities. SSRN Electronic Journal, 2014, , .	0.4	0
214	Measuring Financial Cycles in a Model-Based Analysis: Empirical Evidence for the United States and the Euro Area. SSRN Electronic Journal, 0, , .	0.4	0
215	Rejoinder to the discussion "In-Sample Confidence Bands and Out-of-Sample Forecast Bands for Time-Varying Parameters in Observation-Driven Models". International Journal of Forecasting, 2016, 32, 893-894.	3.9	0
216	Model-based Business Cycle and Financial Cycle Decomposition for Europe and the United States. , 2017, , 151-168.		0

#	ARTICLE	IF	CITATIONS
217	Tracking Growth and the Business Cycle: A Stochastic Common Cycle Model for the Euro Area. SSRN Electronic Journal, 0, , .	0.4	0
218	Extracting Business Cycles using Semi-Parametric Time-Varying Spectra with Applications to US Macroeconomic Time Series. SSRN Electronic Journal, 0, , .	0.4	0
219	Spline Smoothing Over Difficult Regions. SSRN Electronic Journal, 0, , .	0.4	0
220	Models with Time-Varying Mean and Variance: A Robust Analysis of U.S. Industrial Production. SSRN Electronic Journal, 0, , .	0.4	0
221	Nowcasting and Forecasting Economic Growth in the Euro Area Using Principal Components. SSRN Electronic Journal, 0, , .	0.4	0
222	Joint Bayesian Analysis of Parameters and States in Nonlinear, Non-Gaussian State Space Models. SSRN Electronic Journal, 0, , .	0.4	0
223	Outliers and Switches in Time Series. Contributions To Statistics, 1994, , 35-48.	0.2	0
224	In-Sample Bounds for Time-Varying Parameters of Observation Driven Models. SSRN Electronic Journal, 0, , .	0.4	0
225	Forecasting the Boat Race. , 2015, , 90-117.		0
226	Dynamic Factor Models with Clustered Loadings: Forecasting Education Flows using Unemployment Data. SSRN Electronic Journal, 0, , .	0.4	0