Siem Jan Koopman

List of Publications by Year
in descending order

227	9,357	66343	66911
papers	citations	42 h-index	78 g-index

236	236	236	3592
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	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.	0.9	4
2	Beta observation-driven models with exogenous regressors: A joint analysis of realized correlation and leverage effects. Journal of Econometrics, 2023, 237, 105177.	6.5	2
3	Maximum likelihood estimation for score-driven models. Journal of Econometrics, 2022, 227, 325-346.	6.5	39
4	A time-varying parameter model for local explosions. Journal of Econometrics, 2022, 227, 65-84.	6.5	4
5	Joint Decomposition of Business and Financial Cycles: Evidence from Eight Advanced Economies*. Oxford Bulletin of Economics and Statistics, 2022, 84, 57-79.	1.7	7
6	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.	3.9	4
7	Missing observations in observation-driven time series models. Journal of Econometrics, 2021, 221, 542-568.	6.5	4
8	Modeling, forecasting, and nowcasting U.S. CO2 emissions using many macroeconomic predictors. Energy Economics, 2021, 96, 105118.	12.1	15
9	Unobserved components with stochastic volatility: Simulationâ€based estimation and signal extraction. Journal of Applied Econometrics, 2021, 36, 614-627.	2.3	2
10	Dynamic factor models with clustered loadings: Forecasting education flows using unemployment data. International Journal of Forecasting, 2021, 37, 1426-1441.	6.5	5
11	Long-term forecasting of El NiÃ±o events via dynamic factor simulations. Journal of Econometrics, 2020, 214, 46-66.	6.5	5
12	Multiyear Statistical Prediction of ENSO Enhanced by the Tropical Pacific Observing System. Journal of Climate, 2020, 33, 163-174.	3.2	14
13	The dynamic factor network model with an application to international trade. Journal of Econometrics, 2020, 216, 494-515.	6.5	7
14	Partially censored posterior for robust and efficient risk evaluation. Journal of Econometrics, 2020, 217, 335-355.	6.5	2
15	Nonlinear autoregressive models with optimality properties. Econometric Reviews, 2020, 39, 559-578.	1.1	7
16	Forecasting football match results in national league competitions using score-driven time series models. International Journal of Forecasting, 2019, 35, 797-809.	6.5	36
17	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.	1.1	12
18	Accelerating score-driven time series models. Journal of Econometrics, 2019, 212, 359-376.	6.5	7

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19	Sensitivity of large dengue epidemics in Ecuador to long-lead predictions of El NiÃ±o. Climate Services, 2019, 15, 100096.	2.5	7
20	Trend analysis of the airborne fraction and sink rate of anthropogenically released CO₂. Biogeosciences, 2019, 16, 3651-3663.	3.3	12
21	Forecasting economic time series using score-driven dynamic models with mixed-data sampling. International Journal of Forecasting, 2019, 35, 1735-1747.	6.5	12
22	Modified efficient importance sampling for partially nonâ€Gaussian state space models. Statistica Neerlandica, 2019, 73, 44-62.	1.6	2
23	Realized Wishart-GARCH: A Score-driven Multi-Asset Volatility Model*. Journal of Financial Econometrics, 2019, 17, 1-32.	1.5	30
24	Bayesian Dynamic Modeling of High-Frequency Integer Price Changes*. Journal of Financial Econometrics, 2018, 16, 384-424.	1.5	2
25	Feasible invertibility conditions and maximum likelihood estimation for observation-driven models. Electronic Journal of Statistics, 2018, 12, .	0.7	32
26	Missing Observations in Observation-Driven Time Series Models. SSRN Electronic Journal, 2018, , .	0.4	1
27	Amendments and Corrections. Biometrika, 2018, 105, 753-753.	2.4	2
28	Dynamic discrete copula models for highâ€frequency stock price changes. Journal of Applied Econometrics, 2018, 33, 966-985.	2.3	22
29	Improving the long-lead predictability of El NiÃ±o using a novel forecasting scheme based on a dynamic components model. Climate Dynamics, 2017, 48, 1249-1276.	3.8	27
30	Empirical Bayes Methods for Dynamic Factor Models. Review of Economics and Statistics, 2017, 99, 486-498.	4.3	5
31	Global Credit Risk: World, Country and Industry Factors. Journal of Applied Econometrics, 2017, 32, 296-317.	2.3	30
32	Intraday Stochastic Volatility in Discrete Price Changes: The Dynamic Skellam Model. Journal of the American Statistical Association, 2017, 112, 1490-1503.	3.1	27
33	Timeâ€Varying Transition Probabilities for Markov Regime Switching Models. Journal of Time Series Analysis, 2017, 38, 458-478.	1.2	57
34	Joint Bayesian Analysis of Parameters and States in Nonlinear nonâ€Gaussian State Space Models. Journal of Applied Econometrics, 2017, 32, 1003-1026.	2.3	6
35	Model-based Business Cycle and Financial Cycle Decomposition for Europe and the United States. , 2017, , 151-168.		0
36	Realized Wishart-Garch: A Score-Driven Multi-Asset Volatility Model. SSRN Electronic Journal, 2016, , .	0.4	4

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37	Weighted maximum likelihood for dynamic factor analysis and forecasting with mixed frequency data. Journal of Econometrics, 2016, 193, 405-417.	6.5	16
38	Rejoinder to the discussion â€œIn-Sample Confidence Bands and Out-of-Sample Forecast Bands for Time-Varying Parameters in Observation-Driven Modelsâ€• International Journal of Forecasting, 2016, 32, 893-894.	6.5	0
39	Testing for Parameter Instability across Different Modeling Frameworks. Journal of Financial Econometrics, 2016, , nbw008.	1.5	1
40	Measuring financial cycles in a model-based analysis: Empirical evidence for the United States and the euro area. Economics Letters, 2016, 145, 83-87.	1.9	64
41	Forecasting and nowcasting economic growth in the euro area using factor models. International Journal of Forecasting, 2016, 32, 1284-1305.	6.5	18
42	Spillover dynamics for systemic risk measurement using spatial financial time series models. Journal of Econometrics, 2016, 195, 211-223.	6.5	89
43	Monte Carlo Maximum Likelihood Estimation for Generalized Long-Memory Time Series Models. Econometric Reviews, 2016, 35, 659-687.	1.1	4
44	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.	6.5	37
45	Intervention time series analysis of crime rates: The case of sentence reform in Virginia. Economic Modelling, 2016, 57, 311-323.	3.8	9
46	The information in systemic risk rankings. Journal of Empirical Finance, 2016, 38, 461-475.	1.8	45
47	Predicting Time-Varying Parameters with Parameter-Driven and Observation-Driven Models. Review of Economics and Statistics, 2016, 98, 97-110.	4.3	99
48	Intraday Stock Price Dependence Using Dynamic Discrete Copula Distributions. SSRN Electronic Journal, 2015, , .	0.4	3
49	Numerically Accelerated Importance Sampling for Nonlinear Non-Gaussian State-Space Models. Journal of Business and Economic Statistics, 2015, 33, 114-127.	2.9	31
50	Likelihoodâ€based dynamic factor analysis for measurement and forecasting. Econometrics Journal, 2015, 18, C1-C21.	2.3	46
51	Information-theoretic optimality of observation-driven time series models for continuous responses. Biometrika, 2015, 102, 325-343.	2.4	123
52	A Dynamic Bivariate Poisson Model for Analysing and Forecasting Match Results in the English Premier League. Journal of the Royal Statistical Society Series A: Statistics in Society, 2015, 178, 167-186.	1.1	89
53	Forecasting the Boat Race. , 2015, , 90-117.		0
54	Time Varying Transition Probabilities for Markov Regime Switching Models. SSRN Electronic Journal, 2014, , .	0.4	8

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55	The Dynamic Skellam Model with Applications. SSRN Electronic Journal, 2014, , .	0.4	5
56	Temporal, Spatial, Economic and Crime Factors in Illicit Drug Usage Across European Cities. SSRN Electronic Journal, 2014, , .	0.4	0
57	Forecasting interest rates with shifting endpoints. Journal of Applied Econometrics, 2014, 29, 693-712.	2.3	42
58	SMOOTH DYNAMIC FACTOR ANALYSIS WITH APPLICATION TO THE US TERM STRUCTURE OF INTEREST RATES. Journal of Applied Econometrics, 2014, 29, 65-90.	2.3	28
59	Observation-Driven Mixed-Measurement Dynamic Factor Models with an Application to Credit Risk. Review of Economics and Statistics, 2014, 96, 898-915.	4.3	93
60	Long memory dynamics for multivariate dependence under heavy tails. Journal of Empirical Finance, 2014, 29, 187-206.	1.8	37
61	Long memory with stochastic variance model: A recursive analysis for US inflation. Computational Statistics and Data Analysis, 2014, 76, 144-157.	1.2	19
62	Forecasting macroeconomic variables using collapsed dynamic factor analysis. International Journal of Forecasting, 2014, 30, 572-584.	6.5	39
63	Generalized dynamic panel data models with random effects for cross-section and time. Journal of Econometrics, 2014, 180, 127-140.	6.5	12
64	Nowcasting and forecasting global financial sector stress and credit market dislocation. International Journal of Forecasting, 2014, 30, 741-758.	6.5	8
65	Stationarity and ergodicity of univariate generalized autoregressive score processes. Electronic Journal of Statistics, 2014, 8, .	0.7	34
66	GENERALIZED AUTOREGRESSIVE SCORE MODELS WITH APPLICATIONS. Journal of Applied Econometrics, 2013, 28, 777-795.	2.3	649
67	Forecasting the US term structure of interest rates using a macroeconomic smooth dynamic factor model. International Journal of Forecasting, 2013, 29, 676-694.	6.5	23
68	Modelling trigonometric seasonal components for monthly economic time series. Applied Economics, 2013, 45, 3024-3034.	2.2	4
69	The Analysis of Stochastic Volatility in the Presence of Daily Realized Measures. Journal of Financial Econometrics, 2013, 11, 76-115.	1.5	61
70	Spot Variance Path Estimation and Its Application to High-Frequency Jump Testing. Journal of Financial Econometrics, 2012, 10, 354-389.	1.5	17
71	Economic Trends and Cycles in Crime: A Study for England and Wales. Jahrbucher Fur Nationalokonomie Und Statistik, 2012, 232, 652-677.	0.7	0
72	Stella Vivian Cunliffe; James Durbin; John N. R. Jeffers; Francis Henry Charles Marriott; Rod McDonald; George Vaughan Dyke; Wilfred J. Corlett. Journal of the Royal Statistical Society Series A: Statistics in Society, 2012, 175, 1057-1070.	1.1	0

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73	Dynamic Factor Models With Macro, Frailty, and Industry Effects for U.S. Default Counts: The Credit Crisis of 2008. Journal of Business and Economic Statistics, 2012, 30, 521-532.	2.9	48
74	Predicting Time-Varying Parameters with Parameter-Driven and Observation-Driven Models. SSRN Electronic Journal, 2012, , .	0.4	12
75	Generalized Dynamic Panel Data Models with Random Effects for Cross-Section and Time. SSRN Electronic Journal, 2012, , .	0.4	0
76	Fast Efficient Importance Sampling by State Space Methods. SSRN Electronic Journal, 2012, , .	0.4	1
77	Smooth Dynamic Factor Analysis with Application to the U.S. Term Structure of Interest Rates. SSRN Electronic Journal, 2012, , .	0.4	5
78	Dynamic factors in periodic time-varying regressions with an application to hourly electricity load modelling. Computational Statistics and Data Analysis, 2012, 56, 3134-3152.	1.2	38
79	The Annals of Computational and Financial Econometrics, first issue. Computational Statistics and Data Analysis, 2012, 56, 2991-2992.	1.2	0
80	A Dynamic Multivariate Heavy-Tailed Model for Time-Varying Volatilities and Correlations. Journal of Business and Economic Statistics, 2011, 29, 552-563.	2.9	228
81	Observation Driven Mixed-Measurement Dynamic Factor Models with an Application to Credit Risk. SSRN Electronic Journal, 2011, , .	0.4	12
82	Forecasting Economic Time Series Using Unobserved Components Time Series Models. , 2011, , .		8
83	Kalman filtering and smoothing for modelâ€based signal extraction that depend on timeâ€varying spectra. Journal of Forecasting, 2011, 30, 147-167.	2.8	1
84	Modeling frailty-correlated defaults using many macroeconomic covariates. Journal of Econometrics, 2011, 162, 312-325.	6.5	93
85	Maximum likelihood estimation for dynamic factor models with missing data. Journal of Economic Dynamics and Control, 2011, 35, 1358-1368.	1.6	57
86	Statistical Software for State Space Methods. Journal of Statistical Software, 2011, 41, .	3.7	40
87	Exponentionally weighted methods for forecasting intraday time series with multiple seasonal cycles: Comments. International Journal of Forecasting, 2010, 26, 647-651.	6.5	1
88	Extracting a robust US business cycle using a timeâ€varying multivariate modelâ€based bandpass filter. Journal of Applied Econometrics, 2010, 25, 695-719.	2.3	21
89	Exact maximum likelihood estimation for non-stationary periodic time series models. Computational Statistics and Data Analysis, 2010, 54, 2641-2654.	1.2	11
90	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.	1.0	8

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91	Likelihood functions for state space models with diffuse initial conditions. Journal of Time Series Analysis, 2010, 31, 407-414.	1.2	21
92	Modeling Trigonometric Seasonal Components for Monthly Economic Time Series. SSRN Electronic Journal, 2010, , .	0.4	0
93	Analyzing the Term Structure of Interest Rates Using the Dynamic Nelsonâ€“Siegel Model With Time-Varying Parameters. Journal of Business and Economic Statistics, 2010, 28, 329-343.	2.9	107
94	State Space Methods for Latent Trajectory and Parameter Estimation by Maximum Likelihood. , 2010, , 177-199.		3
95	Intra-daily smoothing splines for time-varying regression models of hourly electricity load. Journal of Energy Markets, 2010, 3, 17-52.	0.1	6
96	Modeling Frailty-Correlated Defaults using Many Macroeconomic Covariates. SSRN Electronic Journal, 2009, , .	0.4	0
97	Dynamic factors in state-space models for hourly electricity load signal decomposition and forecasting. , 2009, , .		4
98	Seasonality with Trend and Cycle Interactions in Unobserved Components Models. Journal of the Royal Statistical Society Series C: Applied Statistics, 2009, 58, 427-448.	1.0	11
99	Periodic Unobserved Cycles in Seasonal Time Series with an Application to US Unemployment*. Oxford Bulletin of Economics and Statistics, 2009, 71, 683-713.	1.7	6
100	Testing the assumptions behind importance sampling. Journal of Econometrics, 2009, 149, 2-11.	6.5	61
101	Credit cycles and macro fundamentals. Journal of Empirical Finance, 2009, 16, 42-54.	1.8	78
102	Unobserved components models in economics and finance. IEEE Control Systems, 2009, 29, 71-81.	0.8	33
103	Parameter Estimation and Practical Aspects of Modeling Stochastic Volatility. , 2009, , 313-344.		32
104	Measuring Synchronization and Convergence of Business Cycles for the Euro area, UK and US*. Oxford Bulletin of Economics and Statistics, 2008, 70, 23-51.	1.7	26
105	The multi-state latent factor intensity model for credit rating transitions. Journal of Econometrics, 2008, 142, 399-424.	6.5	102
106	Estimating systematic continuousâ€time trends in recidivism using a nonâ€Gaussian panel data model. Statistica Neerlandica, 2008, 62, 104-130.	1.6	5
107	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.	1.1	20
108	An hourly periodic state space model for modelling French national electricity load. International Journal of Forecasting, 2008, 24, 566-587.	6.5	109

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109	A Non-Gaussian Panel Time Series Model for Estimating and Decomposing Default Risk. Journal of Business and Economic Statistics, 2008, 26, 510-525.	2.9	40
110	Monte Carlo Estimation for Nonlinear Non-Gaussian State Space Models. Biometrika, 2007, 94, 827-839.	2.4	56
111	Modeling Around-the-Clock Price Discovery for Cross-Listed Stocks Using State Space Methods. Journal of Business and Economic Statistics, 2007, 25, 213-225.	2.9	105
112	Periodic Seasonal Reg-ARFIMAâ€“GARCH Models for Daily Electricity Spot Prices. Journal of the American Statistical Association, 2007, 102, 16-27.	3.1	209
113	Monte Carlo Likelihood Estimation for Three Multivariate Stochastic Volatility Models. Econometric Reviews, 2006, 25, 385-408.	1.1	18
114	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
115	Periodic Unobserved Cycles in Seasonal Time Series with an Application to US Unemployment. SSRN Electronic Journal, 2006, , .	0.4	1
116	Forecasting daily time series using periodic unobserved components time series models. Computational Statistics and Data Analysis, 2006, 51, 885-903.	1.2	49
117	A non-Gaussian generalization of the Airline model for robust seasonal adjustment. Journal of Forecasting, 2006, 25, 325-349.	2.8	13
118	Tracking the Business Cycle of the Euro Area. Journal of Business and Economic Statistics, 2006, 24, 278-290.	2.9	62
119	Business and default cycles for credit risk. Journal of Applied Econometrics, 2005, 20, 311-323.	2.3	118
120	Model-based Measurement of Actual Volatility in High-frequency Data. SSRN Electronic Journal, 2005, , .	0.4	3
121	The Multi-State Latent Factor Intensity Model for Credit Rating Transitions. SSRN Electronic Journal, 2005, , .	0.4	22
122	Measuring Asymmetric Stochastic Cycle Components. SSRN Electronic Journal, 2005, , .	0.4	0
123	Forecasting daily variability of the S&P 100 stock index using historical, realised and implied volatility measurements. Journal of Empirical Finance, 2005, 12, 445-475.	1.8	437
124	Empirical credit cycles and capital buffer formation. Journal of Banking and Finance, 2005, 29, 3159-3179.	2.9	72
125	On RegComponent time series models and their applications. , 2004, , 248-283.		19
126	Forecasting Daily Variability of the S&P 100 Stock Index Using Historical, Realised and Implied Volatility Measurements. SSRN Electronic Journal, 2004, , .	0.4	29

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127	State Space Models With a Common Stochastic Variance. Journal of Business and Economic Statistics, 2004, 22, 346-357.	2.9	37
128	Convergence in European GDP series: a multivariate common converging trendâ€“cycle decomposition. Journal of Applied Econometrics, 2004, 19, 611-636.	2.3	33
129	Estimating Stochastic Volatility Models: A Comparison of Two Importance Samplers. Studies in Nonlinear Dynamics and Econometrics, 2004, 8, .	0.3	9
130	Efficient Bayesian parameter estimation. , 2004, , 123-151.		18
131	STAMP 6.0. International Journal of Forecasting, 2003, 19, 319-325.	6.5	1
132	Computing observation weights for signal extraction and filtering. Journal of Economic Dynamics and Control, 2003, 27, 1317-1333.	1.6	94
133	Time Series Modelling of Daily Tax Revenues. Statistica Neerlandica, 2003, 57, 439-469.	1.6	13
134	Filtering and smoothing of state vector for diffuse state-space models. Journal of Time Series Analysis, 2003, 24, 85-98.	1.2	61
135	Intervention Time Series Analysis of Crime Rates. SSRN Electronic Journal, 2003, , .	0.4	5
136	A Non-Gaussian Panel Time Series Model for Estimating and Decomposing Default Risk. SSRN Electronic Journal, 2003, , .	0.4	16
137	Pro-Cyclicality, Empirical Credit Cycles, and Capital Buffer Formation. SSRN Electronic Journal, 2003, , .	0.4	3
138	Time Series Models with a Common Stochastic Variance for Analysing Economic Time Series. SSRN Electronic Journal, 2003, , .	0.4	0
139	Convergence in European GDP Series. SSRN Electronic Journal, 2003, , .	0.4	1
140	A simple and efficient simulation smoother for state space time series analysis. Biometrika, 2002, 89, 603-616.	2.4	450
141	The stochastic volatility in mean model: empirical evidence from international stock markets. Journal of Applied Econometrics, 2002, 17, 667-689.	2.3	139
142	Discussion of â€˜MCMCâ€based inferenceâ€™ by R. Paap. Statistica Neerlandica, 2002, 56, 34-40.	1.6	1
143	Constructing Seasonally Adjusted Data with Time-varying Confidence Intervals*. Oxford Bulletin of Economics and Statistics, 2002, 64, 509-526.	1.7	24
144	Interaction between structural and cyclical shocks in production and employment. Weltwirtschaftliches Archiv, 2001, 137, 273-296.	0.8	1

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145	Signal extraction and the formulation of unobserved components models. Econometrics Journal, 2000, 3, 84-107.	2.3	68
146	Time series analysis of non-Gaussian observations based on state space models from both classical and Bayesian perspectives. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2000, 62, 3-56.	2.2	243
147	Fast Filtering and Smoothing for Multivariate State Space Models. Journal of Time Series Analysis, 2000, 21, 281-296.	1.2	107
148	MESSY TIME SERIES. Advances in Econometrics, 1999, , 103-143.	0.3	22
149	Statistical algorithms for models in state space using SsfPack 2.2. Econometrics Journal, 1999, 2, 107-160.	2.3	315
150	Estimation of stochastic volatility models via Monte Carlo maximum likelihood. Journal of Econometrics, 1998, 87, 271-301.	6.5	242
151	The Modeling and Seasonal Adjustment of Weekly Observations. Journal of Business and Economic Statistics, 1997, 15, 354-368.	2.9	37
152	Monte Carlo maximum likelihood estimation for non-Gaussian state space models. Biometrika, 1997, 84, 669-684.	2.4	336
153	The Modeling and Seasonal Adjustment of Weekly Observations. Journal of Business and Economic Statistics, 1997, 15, 354.	2.9	28
154	Exact Initial Kalman Filtering and Smoothing for Nonstationary Time Series Models. Journal of the American Statistical Association, 1997, 92, 1630-1638.	3.1	141
155	Detecting shocks: Outliers and breaks in time series. Journal of Econometrics, 1997, 80, 387-422.	6.5	36
156	Exact Initial Kalman Filtering and Smoothing for Nonstationary Time Series Models. Journal of the American Statistical Association, 1997, 92, 1630.	3.1	82
157	Structural time series models in medicine. Statistical Methods in Medical Research, 1996, 5, 23-49.	1.5	14
158	Outliers and Switches in Time Series. Contributions To Statistics, 1994, , 35-48.	0.2	0
159	Disturbance smoother for state space models. Biometrika, 1993, 80, 117-126.	2.4	168
160	Forecasting Hourly Electricity Demand Using Time-Varying Splines. Journal of the American Statistical Association, 1993, 88, 1228-1236.	3.1	167
161	Forecasting Hourly Electricity Demand Using Time-Varying Splines. Journal of the American Statistical Association, 1993, 88, 1228.	3.1	57
162	Disturbance Smoother for State Space Models. Biometrika, 1993, 80, 117.	2.4	9

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163	Diagnostic Checking of Unobserved-Components Time Series Models. Journal of Business and Economic Statistics, 1992, 10, 377-389.	2.9	100
164	Exact Score for Time Series Models in State Space Form. Biometrika, 1992, 79, 823.	2.4	48
165	Diagnostic Checking of Unobserved-Components Time Series Models. Journal of Business and Economic Statistics, 1992, 10, 377.	2.9	108
166	Model-Based Measurement of Actual Volatility in High-Frequency Data. Advances in Econometrics, 0, , 183-210.	0.3	3
167	An Hourly Periodic State Space Model for Modelling French National Electricity Load. SSRN Electronic Journal, 0, , .	0.4	0
168	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
169	A General Framework for Observation Driven Time-Varying Parameter Models. SSRN Electronic Journal, 0, , .	0.4	46
170	Macro, Industry, and Frailty Effects in Defaults During the 2008 Credit Crisis. SSRN Electronic Journal, 0, , .	0.4	0
171	Spot Variance Path Estimation and Its Application to High Frequency Jump Testing. SSRN Electronic Journal, 0, , .	0.4	3
172	A Dynamic Multivariate Heavy-Tailed Model for Time-Varying Volatilities and Correlations. SSRN Electronic Journal, 0, , .	0.4	17
173	Monte Carlo Maximum Likelihood Estimation for Generalized Long-Memory Time Series Models. SSRN Electronic Journal, 0, , .	0.4	1
174	A Dynamic Bivariate Poisson Model for Analysing and Forecasting Match Results in the English Premier League. SSRN Electronic Journal, 0, , .	0.4	3
175	Structural Intervention Time Series Analysis of Crime Rates: The Impact of Sentence Reform in Virginia. SSRN Electronic Journal, 0, , .	0.4	1
176	Forecasting Interest Rates with Shifting Endpoints. SSRN Electronic Journal, 0, , .	0.4	3
177	Empirical Bayes Methods for Dynamic Factor Models. SSRN Electronic Journal, 0, , .	0.4	0
178	Optimal Formulations for Nonlinear Autoregressive Processes. SSRN Electronic Journal, 0, , .	0.4	10
179	Information Theoretic Optimality of Observation Driven Time Series Models. SSRN Electronic Journal, 0, , .	0.4	7
180	Maximum Likelihood Estimation for Generalized Autoregressive Score Models. SSRN Electronic Journal, 0, , .	0.4	43

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181	Spillover Dynamics for Systemic Risk Measurement Using Spatial Financial Time Series Models. SSRN Electronic Journal, 0, , .	0.4	4
182	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
183	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
184	Model-Based Business Cycle and Financial Cycle Decomposition for Europe and the U.S.. SSRN Electronic Journal, 0, , .	0.4	5
185	Bayesian Dynamic Modeling of High-Frequency Integer Price Changes. SSRN Electronic Journal, 0, , .	0.4	2
186	Feasible Invertibility Conditions and Maximum Likelihood Estimation for Observation-Driven Models. SSRN Electronic Journal, 0, , .	0.4	6
187	Forecasting Football Match Results in National League Competitions Using Score-Driven Time Series Models. SSRN Electronic Journal, 0, , .	0.4	3
188	Unobserved Components with Stochastic Volatility in U.S. Inflation: Estimation and Signal Extraction. SSRN Electronic Journal, 0, , .	0.4	1
189	The Analysis and Forecasting of ATP Tennis Matches Using a High-Dimensional Dynamic Model. SSRN Electronic Journal, 0, , .	0.4	1
190	Analyzing the Term Structure of Interest Rates Using the Dynamic Nelson-Siegel Model with Time-Varying Parameters. SSRN Electronic Journal, 0, , .	0.4	14
191	Long Memory Modelling of Inflation with Stochastic Variance and Structural Breaks. SSRN Electronic Journal, 0, , .	0.4	16
192	Forecasting Cross-Sections of Frailty-Correlated Default. SSRN Electronic Journal, 0, , .	0.4	4
193	Common Business and Housing Market Cycles in the Euro Area from a Multivariate Decomposition. SSRN Electronic Journal, 0, , .	0.4	19
194	Numerically Accelerated Importance Sampling for Nonlinear Non-Gaussian State Space Models. SSRN Electronic Journal, 0, , .	0.4	9
195	Forecasting the U.S. Term Structure of Interest Rates Using a Macroeconomic Smooth Dynamic Factor Model. SSRN Electronic Journal, 0, , .	0.4	7
196	Modeling Dynamic Volatilities and Correlations Under Skewness and Fat Tails. SSRN Electronic Journal, 0, , .	0.4	10
197	Long Memory Dynamics for Multivariate Dependence Under Heavy Tails. SSRN Electronic Journal, 0, , .	0.4	6
198	Stationarity and Ergodicity of Univariate Generalized Autoregressive Score Processes. SSRN Electronic Journal, 0, , .	0.4	8

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199	Regime Switches in the Volatility and Correlation of Financial Institutions. SSRN Electronic Journal, 0, , .	0.4	17
200	Joint Independent Metropolis-Hastings Methods for Nonlinear Non-Gaussian State Space Models. SSRN Electronic Journal, 0, , .	0.4	2
201	Testing for Parameter Instability in Competing Modeling Frameworks. SSRN Electronic Journal, 0, , .	0.4	1
202	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
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