

Siem Jan Koopman

List of Publications by Year in descending order

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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	Estimation of final standings in football competitions with a premature ending: the case of COVID-19. <i>ASTA Advances in Statistical Analysis</i> , 2023, 107, 233-250.	0.4	4
2	Beta observation-driven models with exogenous regressors: A joint analysis of realized correlation and leverage effects. <i>Journal of Econometrics</i> , 2023, 237, 105177.	3.5	2
3	Maximum likelihood estimation for score-driven models. <i>Journal of Econometrics</i> , 2022, 227, 325-346.	3.5	39
4	A time-varying parameter model for local explosions. <i>Journal of Econometrics</i> , 2022, 227, 65-84.	3.5	4
5	Joint Decomposition of Business and Financial Cycles: Evidence from Eight Advanced Economies*. <i>Oxford Bulletin of Economics and Statistics</i> , 2022, 84, 57-79.	0.9	7
6	Using rapid damage observations for Bayesian updating of hurricane vulnerability functions: A case study of Hurricane Dorian using social media. <i>International Journal of Disaster Risk Reduction</i> , 2022, 72, 102839.	1.8	4
7	Missing observations in observation-driven time series models. <i>Journal of Econometrics</i> , 2021, 221, 542-568.	3.5	4
8	Modeling, forecasting, and nowcasting U.S. CO2 emissions using many macroeconomic predictors. <i>Energy Economics</i> , 2021, 96, 105118.	5.6	15
9	Unobserved components with stochastic volatility: Simulation-based estimation and signal extraction. <i>Journal of Applied Econometrics</i> , 2021, 36, 614-627.	1.3	2
10	Dynamic factor models with clustered loadings: Forecasting education flows using unemployment data. <i>International Journal of Forecasting</i> , 2021, 37, 1426-1441.	3.9	5
11	Long-term forecasting of El Niño events via dynamic factor simulations. <i>Journal of Econometrics</i> , 2020, 214, 46-66.	3.5	5
12	Multiyear Statistical Prediction of ENSO Enhanced by the Tropical Pacific Observing System. <i>Journal of Climate</i> , 2020, 33, 163-174.	1.2	14
13	The dynamic factor network model with an application to international trade. <i>Journal of Econometrics</i> , 2020, 216, 494-515.	3.5	7
14	Partially censored posterior for robust and efficient risk evaluation. <i>Journal of Econometrics</i> , 2020, 217, 335-355.	3.5	2
15	Nonlinear autoregressive models with optimality properties. <i>Econometric Reviews</i> , 2020, 39, 559-578.	0.5	7
16	Forecasting football match results in national league competitions using score-driven time series models. <i>International Journal of Forecasting</i> , 2019, 35, 797-809.	3.9	36
17	The Analysis and Forecasting of Tennis Matches by using a High Dimensional Dynamic Model. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2019, 182, 1393-1409.	0.6	12
18	Accelerating score-driven time series models. <i>Journal of Econometrics</i> , 2019, 212, 359-376.	3.5	7

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19	Sensitivity of large dengue epidemics in Ecuador to long-lead predictions of El Niño. <i>Climate Services</i> , 2019, 15, 100096.	1.0	7
20	Trend analysis of the airborne fraction and sink rate of anthropogenically released CO ₂ . <i>Biogeosciences</i> , 2019, 16, 3651-3663.	1.3	12
21	Forecasting economic time series using score-driven dynamic models with mixed-data sampling. <i>International Journal of Forecasting</i> , 2019, 35, 1735-1747.	3.9	12
22	Modified efficient importance sampling for partially non-Gaussian state space models. <i>Statistica Neerlandica</i> , 2019, 73, 44-62.	0.9	2
23	Realized Wishart-GARCH: A Score-driven Multi-Asset Volatility Model*. <i>Journal of Financial Econometrics</i> , 2019, 17, 1-32.	0.8	30
24	Bayesian Dynamic Modeling of High-Frequency Integer Price Changes*. <i>Journal of Financial Econometrics</i> , 2018, 16, 384-424.	0.8	2
25	Feasible invertibility conditions and maximum likelihood estimation for observation-driven models. <i>Electronic Journal of Statistics</i> , 2018, 12, .	0.4	32
26	Missing Observations in Observation-Driven Time Series Models. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	1
27	Amendments and Corrections. <i>Biometrika</i> , 2018, 105, 753-753.	1.3	2
28	Dynamic discrete copula models for high-frequency stock price changes. <i>Journal of Applied Econometrics</i> , 2018, 33, 966-985.	1.3	22
29	Improving the long-lead predictability of El Niño using a novel forecasting scheme based on a dynamic components model. <i>Climate Dynamics</i> , 2017, 48, 1249-1276.	1.7	27
30	Empirical Bayes Methods for Dynamic Factor Models. <i>Review of Economics and Statistics</i> , 2017, 99, 486-498.	2.3	5
31	Global Credit Risk: World, Country and Industry Factors. <i>Journal of Applied Econometrics</i> , 2017, 32, 296-317.	1.3	30
32	Intraday Stochastic Volatility in Discrete Price Changes: The Dynamic Skellam Model. <i>Journal of the American Statistical Association</i> , 2017, 112, 1490-1503.	1.8	27
33	Time-Varying Transition Probabilities for Markov Regime Switching Models. <i>Journal of Time Series Analysis</i> , 2017, 38, 458-478.	0.7	57
34	Joint Bayesian Analysis of Parameters and States in Nonlinear non-Gaussian State Space Models. <i>Journal of Applied Econometrics</i> , 2017, 32, 1003-1026.	1.3	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. <i>SSRN Electronic Journal</i> , 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.	3.5	16
38	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
39	Testing for Parameter Instability across Different Modeling Frameworks. Journal of Financial Econometrics, 2016, , nbw008.	0.8	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.	0.9	64
41	Forecasting and nowcasting economic growth in the euro area using factor models. International Journal of Forecasting, 2016, 32, 1284-1305.	3.9	18
42	Spillover dynamics for systemic risk measurement using spatial financial time series models. Journal of Econometrics, 2016, 195, 211-223.	3.5	89
43	Monte Carlo Maximum Likelihood Estimation for Generalized Long-Memory Time Series Models. Econometric Reviews, 2016, 35, 659-687.	0.5	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.	3.9	37
45	Intervention time series analysis of crime rates: The case of sentence reform in Virginia. Economic Modelling, 2016, 57, 311-323.	1.8	9
46	The information in systemic risk rankings. Journal of Empirical Finance, 2016, 38, 461-475.	0.9	45
47	Predicting Time-Varying Parameters with Parameter-Driven and Observation-Driven Models. Review of Economics and Statistics, 2016, 98, 97-110.	2.3	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.	1.8	31
50	Likelihood-based dynamic factor analysis for measurement and forecasting. Econometrics Journal, 2015, 18, C1-C21.	1.2	46
51	Information-theoretic optimality of observation-driven time series models for continuous responses. Biometrika, 2015, 102, 325-343.	1.3	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.	0.6	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.	1.3	42
58	SMOOTH DYNAMIC FACTOR ANALYSIS WITH APPLICATION TO THE US TERM STRUCTURE OF INTEREST RATES. Journal of Applied Econometrics, 2014, 29, 65-90.	1.3	28
59	Observation-Driven Mixed-Measurement Dynamic Factor Models with an Application to Credit Risk. Review of Economics and Statistics, 2014, 96, 898-915.	2.3	93
60	Long memory dynamics for multivariate dependence under heavy tails. Journal of Empirical Finance, 2014, 29, 187-206.	0.9	37
61	Long memory with stochastic variance model: A recursive analysis for US inflation. Computational Statistics and Data Analysis, 2014, 76, 144-157.	0.7	19
62	Forecasting macroeconomic variables using collapsed dynamic factor analysis. International Journal of Forecasting, 2014, 30, 572-584.	3.9	39
63	Generalized dynamic panel data models with random effects for cross-section and time. Journal of Econometrics, 2014, 180, 127-140.	3.5	12
64	Nowcasting and forecasting global financial sector stress and credit market dislocation. International Journal of Forecasting, 2014, 30, 741-758.	3.9	8
65	Stationarity and ergodicity of univariate generalized autoregressive score processes. Electronic Journal of Statistics, 2014, 8, .	0.4	34
66	GENERALIZED AUTOREGRESSIVE SCORE MODELS WITH APPLICATIONS. Journal of Applied Econometrics, 2013, 28, 777-795.	1.3	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.	3.9	23
68	Modelling trigonometric seasonal components for monthly economic time series. Applied Economics, 2013, 45, 3024-3034.	1.2	4
69	The Analysis of Stochastic Volatility in the Presence of Daily Realized Measures. Journal of Financial Econometrics, 2013, 11, 76-115.	0.8	61
70	Spot Variance Path Estimation and Its Application to High-Frequency Jump Testing. Journal of Financial Econometrics, 2012, 10, 354-389.	0.8	17
71	Economic Trends and Cycles in Crime: A Study for England and Wales. Jahrbucher Fur Nationalokonomie Und Statistik, 2012, 232, 652-677.	0.4	0
72	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.	1.8	48

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73	Predicting Time-Varying Parameters with Parameter-Driven and Observation-Driven Models. SSRN Electronic Journal, 2012, , .	0.4	12
74	Generalized Dynamic Panel Data Models with Random Effects for Cross-Section and Time. SSRN Electronic Journal, 2012, , .	0.4	0
75	Fast Efficient Importance Sampling by State Space Methods. SSRN Electronic Journal, 2012, , .	0.4	1
76	Smooth Dynamic Factor Analysis with Application to the U.S. Term Structure of Interest Rates. SSRN Electronic Journal, 2012, , .	0.4	5
77	Dynamic factors in periodic time-varying regressions with an application to hourly electricity load modelling. Computational Statistics and Data Analysis, 2012, 56, 3134-3152.	0.7	38
78	The Annals of Computational and Financial Econometrics, first issue. Computational Statistics and Data Analysis, 2012, 56, 2991-2992.	0.7	0
79	A Dynamic Multivariate Heavy-Tailed Model for Time-Varying Volatilities and Correlations. Journal of Business and Economic Statistics, 2011, 29, 552-563.	1.8	228
80	Observation Driven Mixed-Measurement Dynamic Factor Models with an Application to Credit Risk. SSRN Electronic Journal, 2011, , .	0.4	12
81	Forecasting Economic Time Series Using Unobserved Components Time Series Models. , 2011, , .		8
82	Kalman filtering and smoothing for model-based signal extraction that depend on time-varying spectra. Journal of Forecasting, 2011, 30, 147-167.	1.6	1
83	Modeling frailty-correlated defaults using many macroeconomic covariates. Journal of Econometrics, 2011, 162, 312-325.	3.5	93
84	Maximum likelihood estimation for dynamic factor models with missing data. Journal of Economic Dynamics and Control, 2011, 35, 1358-1368.	0.9	57
85	Statistical Software for State Space Methods. Journal of Statistical Software, 2011, 41, .	1.8	40
86	Exponentionally weighted methods for forecasting intraday time series with multiple seasonal cycles: Comments. International Journal of Forecasting, 2010, 26, 647-651.	3.9	1
87	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
88	Exact maximum likelihood estimation for non-stationary periodic time series models. Computational Statistics and Data Analysis, 2010, 54, 2641-2654.	0.7	11
89	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
90	Likelihood functions for state space models with diffuse initial conditions. Journal of Time Series Analysis, 2010, 31, 407-414.	0.7	21

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91	Modeling Trigonometric Seasonal Components for Monthly Economic Time Series. SSRN Electronic Journal, 2010, , .	0.4	0
92	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.	1.8	107
93	State Space Methods for Latent Trajectory and Parameter Estimation by Maximum Likelihood. , 2010, , 177-199.		3
94	Intra-daily smoothing splines for time-varying regression models of hourly electricity load. Journal of Energy Markets, 2010, 3, 17-52.	0.2	6
95	Modeling Frailty-Correlated Defaults using Many Macroeconomic Covariates. SSRN Electronic Journal, 2009, , .	0.4	0
96	Dynamic factors in state-space models for hourly electricity load signal decomposition and forecasting. , 2009, , .		4
97	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
98	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
99	Testing the assumptions behind importance sampling. Journal of Econometrics, 2009, 149, 2-11.	3.5	61
100	Credit cycles and macro fundamentals. Journal of Empirical Finance, 2009, 16, 42-54.	0.9	78
101	Unobserved components models in economics and finance. IEEE Control Systems, 2009, 29, 71-81.	1.0	33
102	Parameter Estimation and Practical Aspects of Modeling Stochastic Volatility. , 2009, , 313-344.		32
103	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
104	The multi-state latent factor intensity model for credit rating transitions. Journal of Econometrics, 2008, 142, 399-424.	3.5	102
105	Estimating systematic continuousâ€“time trends in recidivism using a nonâ€“Gaussian panel data model. Statistica Neerlandica, 2008, 62, 104-130.	0.9	5
106	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
107	An hourly periodic state space model for modelling French national electricity load. International Journal of Forecasting, 2008, 24, 566-587.	3.9	109
108	A Non-Gaussian Panel Time Series Model for Estimating and Decomposing Default Risk. Journal of Business and Economic Statistics, 2008, 26, 510-525.	1.8	40

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109	Monte Carlo Estimation for Nonlinear Non-Gaussian State Space Models. <i>Biometrika</i> , 2007, 94, 827-839.	1.3	56
110	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
111	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
112	Monte Carlo Likelihood Estimation for Three Multivariate Stochastic Volatility Models. <i>Econometric Reviews</i> , 2006, 25, 385-408.	0.5	18
113	Chapter 8 Trend-Cycle Decomposition Models with Smooth-Transition Parameters: Evidence from U.S. Economic Time Series. <i>Contributions To Economic Analysis</i> , 2006, 276, 199-219.	0.1	4
114	Periodic Unobserved Cycles in Seasonal Time Series with an Application to US Unemployment. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	1
115	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
116	A non-Gaussian generalization of the Airline model for robust seasonal adjustment. <i>Journal of Forecasting</i> , 2006, 25, 325-349.	1.6	13
117	Tracking the Business Cycle of the Euro Area. <i>Journal of Business and Economic Statistics</i> , 2006, 24, 278-290.	1.8	62
118	Business and default cycles for credit risk. <i>Journal of Applied Econometrics</i> , 2005, 20, 311-323.	1.3	118
119	Model-based Measurement of Actual Volatility in High-frequency Data. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	3
120	The Multi-State Latent Factor Intensity Model for Credit Rating Transitions. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	22
121	Measuring Asymmetric Stochastic Cycle Components. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	0
122	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
123	Empirical credit cycles and capital buffer formation. <i>Journal of Banking and Finance</i> , 2005, 29, 3159-3179.	1.4	72
124	On RegComponent time series models and their applications. , 2004, , 248-283.		19
125	Forecasting Daily Variability of the S&P 100 Stock Index Using Historical, Realised and Implied Volatility Measurements. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	29
126	State Space Models With a Common Stochastic Variance. <i>Journal of Business and Economic Statistics</i> , 2004, 22, 346-357.	1.8	37

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127	Convergence in European GDP series: a multivariate common converging trendâ€“cycle decomposition. <i>Journal of Applied Econometrics</i> , 2004, 19, 611-636.	1.3	33
128	Estimating Stochastic Volatility Models: A Comparison of Two Importance Samplers. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2004, 8, .	0.2	9
129	Efficient Bayesian parameter estimation. , 2004, , 123-151.		18
130	STAMP 6.0. <i>International Journal of Forecasting</i> , 2003, 19, 319-325.	3.9	1
131	Computing observation weights for signal extraction and filtering. <i>Journal of Economic Dynamics and Control</i> , 2003, 27, 1317-1333.	0.9	94
132	Time Series Modelling of Daily Tax Revenues. <i>Statistica Neerlandica</i> , 2003, 57, 439-469.	0.9	13
133	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
134	Intervention Time Series Analysis of Crime Rates. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	5
135	A Non-Gaussian Panel Time Series Model for Estimating and Decomposing Default Risk. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	16
136	Pro-Cyclicality, Empirical Credit Cycles, and Capital Buffer Formation. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	3
137	Time Series Models with a Common Stochastic Variance for Analysing Economic Time Series. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	0
138	Convergence in European GDP Series. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	1
139	A simple and efficient simulation smoother for state space time series analysis. <i>Biometrika</i> , 2002, 89, 603-616.	1.3	450
140	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
141	Discussion of â€“MCMCâ€“based inferenceâ€™ by R. Paap. <i>Statistica Neerlandica</i> , 2002, 56, 34-40.	0.9	1
142	Constructing Seasonally Adjusted Data with Time-varying Confidence Intervals*. <i>Oxford Bulletin of Economics and Statistics</i> , 2002, 64, 509-526.	0.9	24
143	Interaction between structural and cyclical shocks in production and employment. <i>Weltwirtschaftliches Archiv</i> , 2001, 137, 273-296.	0.8	1
144	Signal extraction and the formulation of unobserved components models. <i>Econometrics Journal</i> , 2000, 3, 84-107.	1.2	68

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145	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
146	Fast Filtering and Smoothing for Multivariate State Space Models. <i>Journal of Time Series Analysis</i> , 2000, 21, 281-296.	0.7	107
147	MESSY TIME SERIES. <i>Advances in Econometrics</i> , 1999, , 103-143.	0.2	22
148	Statistical algorithms for models in state space using SsfPack 2.2. <i>Econometrics Journal</i> , 1999, 2, 107-160.	1.2	315
149	Estimation of stochastic volatility models via Monte Carlo maximum likelihood. <i>Journal of Econometrics</i> , 1998, 87, 271-301.	3.5	242
150	The Modeling and Seasonal Adjustment of Weekly Observations. <i>Journal of Business and Economic Statistics</i> , 1997, 15, 354-368.	1.8	37
151	Monte Carlo maximum likelihood estimation for non-Gaussian state space models. <i>Biometrika</i> , 1997, 84, 669-684.	1.3	336
152	The Modeling and Seasonal Adjustment of Weekly Observations. <i>Journal of Business and Economic Statistics</i> , 1997, 15, 354.	1.8	28
153	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
154	Detecting shocks: Outliers and breaks in time series. <i>Journal of Econometrics</i> , 1997, 80, 387-422.	3.5	36
155	Structural time series models in medicine. <i>Statistical Methods in Medical Research</i> , 1996, 5, 23-49.	0.7	14
156	Outliers and Switches in Time Series. <i>Contributions To Statistics</i> , 1994, , 35-48.	0.2	0
157	Disturbance smoother for state space models. <i>Biometrika</i> , 1993, 80, 117-126.	1.3	168
158	Forecasting Hourly Electricity Demand Using Time-Varying Splines. <i>Journal of the American Statistical Association</i> , 1993, 88, 1228-1236.	1.8	167
159	Diagnostic Checking of Unobserved-Components Time Series Models. <i>Journal of Business and Economic Statistics</i> , 1992, 10, 377-389.	1.8	100
160	Exact Score for Time Series Models in State Space Form. <i>Biometrika</i> , 1992, 79, 823.	1.3	48
161	Diagnostic Checking of Unobserved-Components Time Series Models. <i>Journal of Business and Economic Statistics</i> , 1992, 10, 377.	1.8	108
162	Model-Based Measurement of Actual Volatility in High-Frequency Data. <i>Advances in Econometrics</i> , 0, , 183-210.	0.2	3

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163	An Hourly Periodic State Space Model for Modelling French National Electricity Load. SSRN Electronic Journal, 0, , .	0.4	0
164	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
165	A General Framework for Observation Driven Time-Varying Parameter Models. SSRN Electronic Journal, 0, , .	0.4	46
166	Macro, Industry, and Frailty Effects in Defaults During the 2008 Credit Crisis. SSRN Electronic Journal, 0, , .	0.4	0
167	Spot Variance Path Estimation and Its Application to High Frequency Jump Testing. SSRN Electronic Journal, 0, , .	0.4	3
168	A Dynamic Multivariate Heavy-Tailed Model for Time-Varying Volatilities and Correlations. SSRN Electronic Journal, 0, , .	0.4	17
169	Monte Carlo Maximum Likelihood Estimation for Generalized Long-Memory Time Series Models. SSRN Electronic Journal, 0, , .	0.4	1
170	A Dynamic Bivariate Poisson Model for Analysing and Forecasting Match Results in the English Premier League. SSRN Electronic Journal, 0, , .	0.4	3
171	Structural Intervention Time Series Analysis of Crime Rates: The Impact of Sentence Reform in Virginia. SSRN Electronic Journal, 0, , .	0.4	1
172	Forecasting Interest Rates with Shifting Endpoints. SSRN Electronic Journal, 0, , .	0.4	3
173	Empirical Bayes Methods for Dynamic Factor Models. SSRN Electronic Journal, 0, , .	0.4	0
174	Optimal Formulations for Nonlinear Autoregressive Processes. SSRN Electronic Journal, 0, , .	0.4	10
175	Information Theoretic Optimality of Observation Driven Time Series Models. SSRN Electronic Journal, 0, , .	0.4	7
176	Maximum Likelihood Estimation for Generalized Autoregressive Score Models. SSRN Electronic Journal, 0, , .	0.4	43
177	Spillover Dynamics for Systemic Risk Measurement Using Spatial Financial Time Series Models. SSRN Electronic Journal, 0, , .	0.4	4
178	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
179	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
180	Model-Based Business Cycle and Financial Cycle Decomposition for Europe and the U.S.. SSRN Electronic Journal, 0, , .	0.4	5

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181	Bayesian Dynamic Modeling of High-Frequency Integer Price Changes. SSRN Electronic Journal, 0, , .	0.4	2
182	Feasible Invertibility Conditions and Maximum Likelihood Estimation for Observation-Driven Models. SSRN Electronic Journal, 0, , .	0.4	6
183	Forecasting Football Match Results in National League Competitions Using Score-Driven Time Series Models. SSRN Electronic Journal, 0, , .	0.4	3
184	Unobserved Components with Stochastic Volatility in U.S. Inflation: Estimation and Signal Extraction. SSRN Electronic Journal, 0, , .	0.4	1
185	The Analysis and Forecasting of ATP Tennis Matches Using a High-Dimensional Dynamic Model. SSRN Electronic Journal, 0, , .	0.4	1
186	Analyzing the Term Structure of Interest Rates Using the Dynamic Nelson-Siegel Model with Time-Varying Parameters. SSRN Electronic Journal, 0, , .	0.4	14
187	Long Memory Modelling of Inflation with Stochastic Variance and Structural Breaks. SSRN Electronic Journal, 0, , .	0.4	16
188	Forecasting Cross-Sections of Frailty-Correlated Default. SSRN Electronic Journal, 0, , .	0.4	4
189	Common Business and Housing Market Cycles in the Euro Area from a Multivariate Decomposition. SSRN Electronic Journal, 0, , .	0.4	19
190	Numerically Accelerated Importance Sampling for Nonlinear Non-Gaussian State Space Models. SSRN Electronic Journal, 0, , .	0.4	9
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