Todd E Clark

List of Publications by Year
in descending order

87 papers	7,266 citations	147801 31 h-index	149698 56 g-index
136 all docs	136 docs citations	136 times ranked	2087 citing authors

#	Article	IF	Citations
1	Corrigendum to â€œLarge Bayesian vector autoregressions with stochastic volatility and non-conjugate priorsâ€•[J. Econometrics 212 (1) (2019) 137â€"154]. Journal of Econometrics, 2022, 227, 506-512.	6.5	20
2	Nowcasting tail risk to economic activity at a weekly frequency. Journal of Applied Econometrics, 2022, 37, 843-866.	2.3	16
3	Noâ€arbitrage priors, drifting volatilities, and the term structure of interest rates. Journal of Applied Econometrics, 2021, 36, 495-516.	2.3	1
4	Using time-varying volatility for identification in Vector Autoregressions: An application to endogenous uncertainty. Journal of Econometrics, 2021, 225, 47-73.	6.5	12
5	Modeling Time-Varying Uncertainty of Multiple-Horizon Forecast Errors. Review of Economics and Statistics, 2020, 102, 17-33.	4.3	29
6	Assessing international commonality in macroeconomic uncertainty and its effects. Journal of Applied Econometrics, 2020, 35, 273-293.	2.3	22
7	Large Bayesian vector autoregressions with stochastic volatility and non-conjugate priors. Journal of Econometrics, 2019, 212, 137-154.	6.5	131
8	A New Model of Inflation, Trend Inflation, and Longâ€Run Inflation Expectations. Journal of Money, Credit and Banking, 2018, 50, 5-53.	1.6	79
9	Measuring Uncertainty and Its Impact on the Economy. Review of Economics and Statistics, 2018, 100, 799-815.	4.3	163
10	Endogenous Uncertainty. SSRN Electronic Journal, 2018, , .	0.4	0
11	Using Entropic Tilting to Combine BVAR Forecasts With External Nowcasts. Journal of Business and Economic Statistics, 2017, 35, 470-485.	2.9	35
12	Tests of Predictive Ability for Vector Autoregressions Used for Conditional Forecasting. Journal of Applied Econometrics, 2017, 32, 533-553.	2.3	10
13	Have Standard VARS Remained Stable Since the Crisis?. Journal of Applied Econometrics, 2017, 32, 931-951.	2.3	36
14	Common Drifting Volatility in Large Bayesian VARs. Journal of Business and Economic Statistics, 2016, 34, 375-390.	2.9	130
15	Realtime Nowcasting with a Bayesian Mixed Frequency Model with Stochastic Volatility. Journal of the Royal Statistical Society Series A: Statistics in Society, 2015, 178, 837-862.	1.1	68
16	Macroeconomic Forecasting Performance under Alternative Specifications of Time-Varying Volatility. Journal of Applied Econometrics, 2015, 30, 551-575.	2.3	235
17	Nested forecast model comparisons: A new approach to testing equal accuracy. Journal of Econometrics, 2015, 186, 160-177.	6.5	48
18	Bayesian VARs: Specification Choices and Forecast Accuracy. Journal of Applied Econometrics, 2015, 30, 46-73.	2.3	148

#	Article	IF	Citations
19	Measuring Inflation Forecast Uncertainty. Economic Commentary (Federal Reserve Bank of Cleveland), 2015, , 1-6.	0.3	6
20	Using Entropic Tilting to Combine BVAR Forecasts with External Nowcasts. SSRN Electronic Journal, 2014, , .	0.4	3
21	Evaluating alternative models of trend inflation. International Journal of Forecasting, 2014, 30, 426-448.	6.5	79
22	TESTS OF EQUAL FORECAST ACCURACY FOR OVERLAPPING MODELS. Journal of Applied Econometrics, 2014, 29, 415-430.	2.3	15
23	The Importance of Trend Inflation in the Search for Missing Disinflation. Economic Commentary (Federal Reserve Bank of Cleveland), 2014, , 1-6.	0.3	6
24	Evaluating the Accuracy of Forecasts from Vector Autoregressions. Advances in Econometrics, 2014, , 117-168.	0.3	1
25	Advances in Forecast Evaluation. Handbook of Economic Forecasting, 2013, , 1107-1201.	3.4	116
26	Forecasting Implications of the Recent Decline in Inflation. Economic Commentary (Federal Reserve) Tj ETQq0 0 0 rgBT /Overlock 10 Tf 5	0.3	3
27	Reality Checks and Comparisons of Nested Predictive Models. Journal of Business and Economic Statistics, 2012, 30, 53-66.	2.9	68
28	In-sample tests of predictive ability: A new approach. Journal of Econometrics, 2012, 170, 1-14.	6.5	21
29	Policy Rules in Macroeconomic Forecasting Models. Economic Commentary (Federal Reserve Bank of) Tj ETQq1 1 0.784314 rgBT /Overl	0.3	3
30	Real-Time Density Forecasts From Bayesian Vector Autoregressions With Stochastic Volatility. Journal of Business and Economic Statistics, 2011, 29, 327-341.	2.9	330
31	Advances in Forecast Evaluation. SSRN Electronic Journal, 2011, , .	0.4	0
32	Decomposing the declining volatility of long-term inflation expectations. Journal of Economic Dynamics and Control, 2011, 35, 981-999.	1.6	36
33	Food and Energy Price Shocks: What Other Prices Are Affected?. Economic Commentary (Federal) Tj ETQq1 1 0.784314 rgBT /Overlock	0.3	1
34	Averaging forecasts from VARs with uncertain instabilities. Journal of Applied Econometrics, 2010, 25, 5-29.	2.3	126
35	Time Variation in the Inflation Passthrough of Energy Prices. Journal of Money, Credit and Banking, 2010, 42, 1419-1433.	1.6	98
36	In-Sample Tests of Predictive Ability: A New Approach. SSRN Electronic Journal, 2009, , .	0.4	0

#	Article	IF	Citations
37	Combining Forecasts from Nested Models[*]. Oxford Bulletin of Economics and Statistics, 2009, 71, 303-329.	1.7	24
38	IMPROVING FORECAST ACCURACY BY COMBINING RECURSIVE AND ROLLING FORECASTS*. International Economic Review, 2009, 50, 363-395.	1.3	139
39	Tests of Equal Predictive Ability With Real-Time Data. Journal of Business and Economic Statistics, 2009, 27, 441-454.	2.9	78
40	Chapter 3 Forecasting with Small Macroeconomic VARs in the Presence of Instabilities. Frontiers of Economics and Globalization, 2008, , 93-147.	0.3	23
41	Approximately normal tests for equal predictive accuracy in nested models. Journal of Econometrics, 2007, 138, 291-311.	6.5	1,751
42	The Predictive Content of the Output Gap for Inflation: Resolving In-Sample and Out-of-Sample Evidence. Journal of Money, Credit and Banking, 2006, 38, 1127-1148.	1.6	92
43	Using out-of-sample mean squared prediction errors to test the martingale difference hypothesis. Journal of Econometrics, 2006, 135, 155-186.	6.5	331
44	Disaggregate evidence on the persistence of consumer price inflation. Journal of Applied Econometrics, 2006, 21, 563-587.	2.3	84
45	The power of tests of predictive ability in the presence of structural breaks. Journal of Econometrics, 2005, 124, 1-31.	6.5	80
46	Approximately Normal Tests for Equal Predictive Accuracy in Nested Models. SSRN Electronic Journal, 2005, , .	0.4	98
47	Estimating equilibrium real interest rates in real time. North American Journal of Economics and Finance, 2005, 16, 395-413.	3.5	102
48	Evaluating Direct Multistep Forecasts. Econometric Reviews, 2005, 24, 369-404.	1.1	190
49	Can out-of-sample forecast comparisons help prevent overfitting?. Journal of Forecasting, 2004, 23, 115-139.	2.8	74
50	The Predictive Content of the Output Gap for Inflation: Resolving In-Sample and Out-of-Sample Evidence. SSRN Electronic Journal, 2003, , .	0.4	10
51	Borders and business cycles. Journal of International Economics, 2001, 55, 59-85.	3.0	334
52	Tests of equal forecast accuracy and encompassing for nested models. Journal of Econometrics, 2001, 105, 85-110.	6.5	935
53	Forecasting an aggregate of cointegrated disaggregates. Journal of Forecasting, 2000, 19, 1-21.	2.8	6
54	The Sources of Fluctuations Within and Across Countries. SSRN Electronic Journal, 1999, , .	0.4	15

#	Article	IF	Citations
55	Tests of Equal Forecast Accuracy and Encompassing for Nested Models. SSRN Electronic Journal, 1999, , .	0.4	67
56	The Responses of Prices at Different Stages of Production to Monetary Policy Shocks. Review of Economics and Statistics, 1999, 81, 420-433.	4.3	57
57	Finite-sample properties of tests for equal forecast accuracy. Journal of Forecasting, 1999, 18, 489-504.	2.8	38
58	Employment Fluctuations in U.S. Regions and Industries: The Roles of National, Regionâ€Specific, and Industryâ€Specific Shocks. Journal of Labor Economics, 1998, 16, 202-229.	2.8	84
59	Small-Sample Properties of Estimators of Nonlinear Models of Covariance Structure. Journal of Business and Economic Statistics, 1996, 14, 367-373.	2.9	51
60	Rents and prices of housing across areas of the United States. A cross-section examination of the present value model. Regional Science and Urban Economics, 1995, 25, 237-247.	2.6	44
61	Tests of Equal Predictive Ability With Real-Time Data. SSRN Electronic Journal, 0, , .	0.4	6
62	Testing for Unconditional Predictive Ability. , 0, , 415-440.		19
63	Nested Forecast Model Comparisons: A New Approach to Testing Equal Accuracy. SSRN Electronic Journal, 0, , .	0.4	9
64	The Macroeconomic Forecasting Performance of Autoregressive Models with Alternative Specifications of Time-Varying Volatility. SSRN Electronic Journal, 0, , .	0.4	3
65	Measuring Uncertainty and Its Impact on the Economy. SSRN Electronic Journal, 0, , .	0.4	0
66	Assessing International Commonality in Macroeconomic Uncertainty and Its Effects. SSRN Electronic Journal, 0, , .	0.4	4
67	Tail Forecasting with Multivariate Bayesian Additive Regression Trees. SSRN Electronic Journal, 0, , .	0.4	1
68	Addressing COVID-19 Outliers in BVARs with Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	0
69	Real-Time Density Forecasts from VARs with Stochastic Volatility. SSRN Electronic Journal, 0, , .	0.4	13
70	Nested Forecast Model Comparisons: A New Approach to Testing Equal Accuracy. SSRN Electronic Journal, 0, , .	0.4	1
71	Reality Checks and Nested Forecast Model Comparisons. SSRN Electronic Journal, 0, , .	0.4	5
72	Evaluating Long-Horizon Forecasts. SSRN Electronic Journal, 0, , .	0.4	19

#	Article	IF	Citations
73	Forecast-Based Model Selection in the Presence of Structural Breaks. SSRN Electronic Journal, 0, , .	0.4	7
74	Using Out-of-Sample Mean Squared Prediction Errors to Test the Martingale Difference Hypothesis. SSRN Electronic Journal, 0, , .	0.4	17
75	Disaggregate Evidence on the Persistence of Consumer Price Inflation. SSRN Electronic Journal, 0, , .	0.4	11
76	Estimating Equilibrium Real Interest Rates in Real Time. SSRN Electronic Journal, 0, , .	0.4	15
77	Forecasting with Small Macroeconomic VARs in the Presence of Instabilities. SSRN Electronic Journal, 0, , .	0.4	8
78	Averaging Forecasts from Vars with Uncertain Instabilities. SSRN Electronic Journal, 0, , .	0.4	1
79	Combining Forecasts from Nested Models. SSRN Electronic Journal, 0, , .	0.4	0
80	Testing for Unconditional Predictive Ability. SSRN Electronic Journal, 0, , .	0.4	3
81	Tests of Equal Forecast Accuracy for Overlapping Models. SSRN Electronic Journal, 0, , .	0.4	0
82	Evaluating the Accuracy of Forecasts from Vector Autoregressions. SSRN Electronic Journal, 0, , .	0.4	5
83	Evaluating Conditional Forecasts from Vector Autoregressions. SSRN Electronic Journal, 0, , .	0.4	2
84	Have Standard VARs Remained Stable Since the Crisis?. SSRN Electronic Journal, 0, , .	0.4	0
85	Have Standard VARs Remained Stable Since the Crisis?. SSRN Electronic Journal, 0, , .	0.4	2
86	Capturing Macroeconomic Tail Risks with Bayesian Vector Autoregressions. SSRN Electronic Journal, 0, , .	0.4	1
87	Credit Market Frictions, Business Cycles, and Monetary Policy: The Research Contributions of Charles Carlstrom and Timothy Fuerst. Economic Commentary (Federal Reserve Bank of Cleveland), 0, , 1-5.	0.3	0