Michel van der Wel

List of Publications by Year
in descending order

20 papers	440 citations	933447 10 h-index	940533 16 g-index
20 all docs	20 docs citations	20 times ranked	261 citing authors

#	Article	IF	Citations
1	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
2	Maximum likelihood estimation for dynamic factor models with missing data. Journal of Economic Dynamics and Control, 2011, 35, 1358-1368.	1.6	57
3	Forecasting interest rates with shifting endpoints. Journal of Applied Econometrics, 2014, 29, 693-712.	2.3	42
4	Intraday price discovery in fragmented markets. Journal of Financial Markets, 2017, 32, 28-48.	1.3	30
5	Combining density forecasts using focused scoring rules. Journal of Applied Econometrics, 2017, 32, 1298-1313.	2.3	30
6	Customer Order Flow, Intermediaries, and Discovery of the Equilibrium Risk-Free Rate. Journal of Financial and Quantitative Analysis, 2012, 47, 821-849.	3.5	29
7	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
8	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
9	Order flow and volatility: An empirical investigation. Journal of Empirical Finance, 2014, 28, 185-201.	1.8	21
10	Predicting volatility and correlations with Financial Conditions Indexes. Journal of Empirical Finance, 2014, 29, 435-447.	1.8	20
11	Estimating dynamic equilibrium models using mixed frequency macro and financial data. Journal of Econometrics, 2016, 194, 116-137.	6.5	10
12	Economic valuation of liquidity timing. Journal of Banking and Finance, 2013, 37, 5073-5087.	2.9	8
13	Forecasting the U.S. Term Structure of Interest Rates Using a Macroeconomic Smooth Dynamic Factor Model. SSRN Electronic Journal, 0, , .	0.4	7
14	Smooth Dynamic Factor Analysis with Application to the U.S. Term Structure of Interest Rates. SSRN Electronic Journal, 2012, , .	0.4	5
15	Common Factors in Commodity Futures Curves. SSRN Electronic Journal, 0, , .	0.4	5
16	An asset pricing approach to testing general term structure models. Journal of Financial Economics, 2019, 134, 165-191.	9.0	5
17	Modelling Sovereign Credit Ratings: Evaluating the Accuracy and Driving Factors using Machine Learning Techniques. Computational Economics, 2023, 61, 1273-1303.	2.6	5
18	Market Setâ€up in Advance of Federal Reserve Policy Rate Decisions. Economic Journal, 2016, 126, 618-653.	3.6	4

#	Article	IF	Citations
19	Forecasting Interest Rates with Shifting Endpoints. SSRN Electronic Journal, 0, , .	0.4	3
20	On the Effects of Private Information on Volatility. SSRN Electronic Journal, 0, , .	0.4	1