

Massimiliano Marcellino

List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

142
papers

4,587
citations

37
h-index

64
g-index

160
ext. papers

5,838
ext. citations

2.3
avg, IF

6.16
L-index

#	Paper	IF	Citations
142	A comparison of direct and iterated multistep AR methods for forecasting macroeconomic time series. <i>Journal of Econometrics</i> , 2006 , 135, 499-526	2.6	381
141	Macroeconomic forecasting in the Euro area: Country specific versus area-wide information. <i>European Economic Review</i> , 2003 , 47, 1-18	1.9	200
140	Some cautions on the use of panel methods for integrated series of macroeconomic data. <i>Econometrics Journal</i> , 2004 , 7, 322-340	2.4	188
139	Testing for PPP: Should we use panel methods?. <i>Empirical Economics</i> , 2005 , 30, 77-91	1.2	175
138	Short-Term GDP Forecasting With a Mixed-Frequency Dynamic Factor Model With Stochastic Volatility. <i>Journal of Business and Economic Statistics</i> , 2016 , 34, 118-127	3.8	174
137	Forecasting economic activity with targeted predictors. <i>International Journal of Forecasting</i> , 2015 , 31, 188-206	5.3	159
136	MIDAS vs. mixed-frequency VAR: Nowcasting GDP in the euro area. <i>International Journal of Forecasting</i> , 2011 , 27, 529-542	5.3	153
135	Factor MIDAS for Nowcasting and Forecasting with Ragged-Edge Data: A Model Comparison for German GDP*. <i>Oxford Bulletin of Economics and Statistics</i> , 2010 , 72, 518-550	2.5	148
134	Unrestricted mixed data sampling (MIDAS): MIDAS regressions with unrestricted lag polynomials. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2015 , 178, 57-82	2.1	119
133	Some Consequences of Temporal Aggregation in Empirical Analysis. <i>Journal of Business and Economic Statistics</i> , 1999 , 17, 129-136	3.8	108
132	Some Consequences of Temporal Aggregation in Empirical Analysis. <i>Journal of Business and Economic Statistics</i> , 1999 , 17, 129	3.8	102
131	Bayesian VARs: Specification Choices and Forecast Accuracy. <i>Journal of Applied Econometrics</i> , 2015 , 30, 46-73	2.2	97
130	Factor forecasts for the UK. <i>Journal of Forecasting</i> , 2005 , 24, 279-298	2.1	93
129	Forecasting exchange rates with a large Bayesian VAR. <i>International Journal of Forecasting</i> , 2009 , 25, 400-417	5.3	83
128	Measuring Uncertainty and Its Impact on the Economy. <i>Review of Economics and Statistics</i> , 2018 , 100, 799-815	3.7	76
127	Common Drifting Volatility in Large Bayesian VARs. <i>Journal of Business and Economic Statistics</i> , 2016 , 34, 375-390	3.8	75
126	Principal components at work: the empirical analysis of monetary policy with large data sets. <i>Journal of Applied Econometrics</i> , 2005 , 20, 603-620	2.2	75

125	Are there any reliable leading indicators for US inflation and GDP growth?. <i>International Journal of Forecasting</i> , 2006 , 22, 137-151	5.3	72
124	Fiscal forecasting: The track record of the IMF, OECD and EC. <i>Econometrics Journal</i> , 2001 , 4, 20-36	2.4	72
123	Regional inflation dynamics within and across euro area countries and a comparison with the United States. <i>Economic Policy</i> , 2009 , 24, 141-184	4.2	62
122	Dating Business Cycles: A Methodological Contribution with an Application to the Euro Area. <i>Oxford Bulletin of Economics and Statistics</i> , 2004 , 66, 537-565	2.5	62
121	A comparison of mixed frequency approaches for nowcasting Euro area macroeconomic aggregates. <i>International Journal of Forecasting</i> , 2014 , 30, 554-568	5.3	61
120	POOLING VERSUS MODEL SELECTION FOR NOWCASTING GDP WITH MANY PREDICTORS: EMPIRICAL EVIDENCE FOR SIX INDUSTRIALIZED COUNTRIES. <i>Journal of Applied Econometrics</i> , 2013 , 28, 392-411	2.2	60
119	Leading Indicators for Euro-area Inflation and GDP Growth*. <i>Oxford Bulletin of Economics and Statistics</i> , 2005 , 67, 785-813	2.5	59
118	A Markov-switching vector equilibrium correction model of the UK labour market. <i>Empirical Economics</i> , 2002 , 27, 233-254	1.2	58
117	The multiscale causal dynamics of foreign exchange markets. <i>Journal of International Money and Finance</i> , 2013 , 33, 282-305	2.2	53
116	Factor-GMM estimation with large sets of possibly weak instruments. <i>Computational Statistics and Data Analysis</i> , 2010 , 54, 2655-2675	1.6	51
115	Factor based index tracking. <i>Journal of Banking and Finance</i> , 2006 , 30, 2215-2233	2.6	50
114	Forecasting large datasets with Bayesian reduced rank multivariate models. <i>Journal of Applied Econometrics</i> , 2011 , 26, 735-761	2.2	49
113	Markov-Switching MIDAS Models. <i>Journal of Business and Economic Statistics</i> , 2013 , 31, 45-56	3.8	47
112	Large Bayesian vector autoregressions with stochastic volatility and non-conjugate priors. <i>Journal of Econometrics</i> , 2019 , 212, 137-154	2.6	46
111	Realtime nowcasting with a Bayesian mixed frequency model with stochastic volatility. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2015 , 178, 837-862	2.1	44
110	Forecasting EMU macroeconomic variables. <i>International Journal of Forecasting</i> , 2004 , 20, 359-372	5.3	40
109	Classical time varying factor-augmented vector auto-regressive models—estimation, forecasting and structural analysis. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2015 , 178, 493-533	2.1	39
108	Forecasting with factor-augmented error correction models. <i>International Journal of Forecasting</i> , 2014 , 30, 589-612	5.3	39

107	Forecasting government bond yields with large Bayesian vector autoregressions. <i>Journal of Banking and Finance</i> , 2012 , 36, 2026-2047	2.6	39
106	The reliability of real-time estimates of the euro area output gap. <i>Economic Modelling</i> , 2011 , 28, 1842-1854	3.4	39
105	Macroeconomic forecasting during the Great Recession : The return of non-linearity?. <i>International Journal of Forecasting</i> , 2015 , 31, 664-679	5.3	36
104	Some stylized facts on non-systematic fiscal policy in the Euro area. <i>Journal of Macroeconomics</i> , 2006 , 28, 461-479	1.3	36
103	Chapter 4 Forecasting Macroeconomic Variables Using Diffusion Indexes in Short Samples with Structural Change. <i>Frontiers of Economics and Globalization</i> , 2008 , 149-194		35
102	EUROMIND: a monthly indicator of the euro area economic conditions. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2011 , 174, 439-470	2.1	34
101	Path forecast evaluation. <i>Journal of Applied Econometrics</i> , 2010 , 25, 635-662	2.2	33
100	Forecast Pooling for European Macroeconomic Variables*. <i>Oxford Bulletin of Economics and Statistics</i> , 2004 , 66, 91-112	2.5	33
99	Time Variation in Macro-Financial Linkages. <i>Journal of Applied Econometrics</i> , 2016 , 31, 1215-1233	2.2	33
98	A linear benchmark for forecasting GDP growth and inflation?. <i>Journal of Forecasting</i> , 2008 , 27, 305-340	2.1	32
97	Chapter 16 Leading Indicators. <i>Handbook of Economic Forecasting</i> , 2006 , 1, 879-960		32
96	Markov-Switching Three-Pass Regression Filter. <i>Journal of Business and Economic Statistics</i> , 2020 , 38, 285-302	3.8	32
95	Regime switches in the risk-return trade-off. <i>Journal of Empirical Finance</i> , 2014 , 28, 118-138	2.7	31
94	A parametric estimation method for dynamic factor models of large dimensions. <i>Journal of Time Series Analysis</i> , 2009 , 30, 208-238	0.8	29
93	The Changing International Transmission of Financial Shocks: Evidence from a Classical Time-Varying FAVAR. <i>Journal of Money, Credit and Banking</i> , 2016 , 48, 573-601	1.3	28
92	Modelling and Forecasting Fiscal Variables for the Euro Area*. <i>Oxford Bulletin of Economics and Statistics</i> , 2005 , 67, 755-783	2.5	28
91	Have Standard VARS Remained Stable Since the Crisis?. <i>Journal of Applied Econometrics</i> , 2017 , 32, 931-951	2.2	27
90	The transmission mechanism in a changing world. <i>Journal of Applied Econometrics</i> , 2007 , 22, 39-61	2.2	26

89	Interpolation and backdating with a large information set. <i>Journal of Economic Dynamics and Control</i> , 2006 , 30, 2693-2724	1.3	24
88	Survey data as coincident or leading indicators. <i>Journal of Forecasting</i> , 2010 , 29, 109-131	2.1	23
87	Mixed-Frequency Vector Autoregressive Models. <i>Advances in Econometrics</i> , 2013 , 247-272	0.3	22
86	Explaining the time-varying effects of oil market shocks on US stock returns. <i>Economics Letters</i> , 2017 , 155, 84-88	1.3	21
85	Using low frequency information for predicting high frequency variables. <i>International Journal of Forecasting</i> , 2018 , 34, 774-787	5.3	20
84	Small-system modelling of real wages, inflation, unemployment and output per capita in Italy 1970-1994. <i>Journal of Applied Econometrics</i> , 2001 , 16, 359-370	2.2	19
83	Large Time-Varying Parameter Vars: A Non-Parametric Approach. <i>SSRN Electronic Journal</i> , 2017 ,	1	18
82	A macroeconomic model for the Euro economy. <i>Journal of Policy Modeling</i> , 2007 , 29, 1-13	2.4	18
81	Endogenous Uncertainty. <i>Working Paper</i> ,		18
80	MIXED-FREQUENCY STRUCTURAL MODELS: IDENTIFICATION, ESTIMATION, AND POLICY ANALYSIS. <i>Journal of Applied Econometrics</i> , 2014 , 29, 1118-1144	2.2	16
79	Forecasting inflation and GDP growth using heuristic optimisation of information criteria and variable reduction methods. <i>Computational Statistics and Data Analysis</i> , 2016 , 100, 369-382	1.6	15
78	On the Importance of Sectoral and Regional Shocks for Price-Setting. <i>Journal of Applied Econometrics</i> , 2016 , 31, 1234-1253	2.2	15
77	Forecasting the Covid-19 recession and recovery: Lessons from the financial crisis.. <i>International Journal of Forecasting</i> , 2022 , 38, 596-612	5.3	15
76	Structural FECM: Cointegration in large-scale structural FAVAR models. <i>Journal of Applied Econometrics</i> , 2017 , 32, 1069-1086	2.2	14
75	ROBUST DECISION THEORY AND THE LUCAS CRITIQUE. <i>Macroeconomic Dynamics</i> , 2002 , 6, 167-185	0.6	14
74	Markov-switching mixed-frequency VAR models. <i>International Journal of Forecasting</i> , 2015 , 31, 692-711	5.3	13
73	Factor analysis in a model with rational expectations. <i>Econometrics Journal</i> , 2008 , 11, 271-286	2.4	13
72	Point, interval and density forecasts of exchange rates with time varying parameter models. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2018 , 181, 155-179	2.1	12

71	A comparison of methods for the construction of composite coincident and leading indexes for the UK. <i>International Journal of Forecasting</i> , 2007 , 23, 219-236	5.3	12
70	Factor-augmented Error Correction Models* 2009 , 227-254		12
69	Forecasting euro area variables with German pre-EMU data. <i>Journal of Forecasting</i> , 2008 , 27, 465-481	2.1	11
68	Modelling shifts in the wage-price and unemployment-inflation relationships in Italy, Poland and the UK. <i>Economic Modelling</i> , 2000 , 17, 387-413	3.4	11
67	Model Selection for Nested and Overlapping Nonlinear, Dynamic and Possibly Mis-specified Models*. <i>Oxford Bulletin of Economics and Statistics</i> , 2008 , 70, 867-893	2.5	10
66	Time-scale transformations of discrete time processes. <i>Journal of Time Series Analysis</i> , 2004 , 25, 873-894	0.8	9
65	TEMPORAL DISAGGREGATION, MISSING OBSERVATIONS, OUTLIERS, AND FORECASTING: A UNIFYING NON-MODEL-BASED PROCEDURE. <i>Advances in Econometrics</i> , 181-202	0.3	9
64	The Changing International Transmission of Financial Shocks: Evidence from a Classical Time-Varying FAVAR. <i>SSRN Electronic Journal</i> ,	1	9
63	Real-Time Nowcasting with a Bayesian Mixed Frequency Model with Stochastic Volatility. <i>Working Paper</i> ,		9
62	Monetary, fiscal and oil shocks: Evidence based on mixed frequency structural FAVARs. <i>Journal of Econometrics</i> , 2016 , 193, 335-348	2.6	9
61	Forecasting economic activity by Bayesian bridge model averaging. <i>Empirical Economics</i> , 2017 , 53, 21-40	1.2	8
60	Capturing Macroeconomic Tail Risks with Bayesian Vector Autoregressions. <i>Working Paper</i> ,		8
59	Large time-varying parameter VARs: A nonparametric approach. <i>Journal of Applied Econometrics</i> , 2019 , 34, 1027-1049	2.2	7
58	Forecasting with a DSGE Model of a Small Open Economy within the Monetary Union. <i>Journal of Forecasting</i> , 2014 , 33, 315-338	2.1	7
57	Common Drifting Volatility in Large Bayesian VARs. <i>Working Paper</i> ,		7
56	Nowcasting Tail Risks to Economic Activity with Many Indicators. <i>Working Paper</i> ,		7
55	Uncertainty through the lenses of a mixed-frequency Bayesian panel Markov-switching model. <i>Annals of Applied Statistics</i> , 2018 , 12,	2.1	7
54	Empirical simultaneous prediction regions for path-forecasts. <i>International Journal of Forecasting</i> , 2013 , 29, 456-468	5.3	6

53	Econometric analyses with backdated data: Unified Germany and the euro area. <i>Economic Modelling</i> , 2011 , 28, 1405-1414	3.4	6
52	Sectoral Survey-based Confidence Indicators for Europe*. <i>Oxford Bulletin of Economics and Statistics</i> , 2011 , 73, 175-206	2.5	6
51	Forecast Bias and MSFE Encompassing. <i>Oxford Bulletin of Economics and Statistics</i> , 2000 , 62, 533-542	2.5	6
50	Assessing international commonality in macroeconomic uncertainty and its effects. <i>Journal of Applied Econometrics</i> , 2020 , 35, 273-293	2.2	6
49	Addressing COVID-19 Outliers in BVARs with Stochastic Volatility. <i>Working Paper</i> ,		6
48	Structural analysis with Multivariate Autoregressive Index models. <i>Journal of Econometrics</i> , 2016 , 192, 332-348	2.6	5
47	EuroMInd-C: A disaggregate monthly indicator of economic activity for the Euro area and member countries. <i>International Journal of Forecasting</i> , 2015 , 31, 712-738	5.3	5
46	LSM: A DSGE model for Luxembourg. <i>Economic Modelling</i> , 2011 , 28, 2862-2872	3.4	5
45	Cross-sectional averaging and instrumental variable estimation with many weak instruments. <i>Economics Letters</i> , 2010 , 108, 36-39	1.3	5
44	A Credibility Proxy: Tracking US Monetary Developments. <i>B E Journal of Macroeconomics</i> , 2012 , 12,	0.5	5
43	Forecasting macroeconomic variables for the new Member States		5
42	MODELING HIGH-FREQUENCY FOREIGN EXCHANGE DATA DYNAMICS. <i>Macroeconomic Dynamics</i> , 2003 , 7,	0.6	5
41	Bayesian VARs Specification Choices and Forecast Accuracy. <i>Working Paper</i> ,		5
40	Measuring Uncertainty and Its Effects in the COVID-19 Era. <i>Working Paper</i> ,		5
39	Mixed frequency structural vector auto-regressive models. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2016 , 179, 403-425	2.1	5
38	Factor-Based Identification-Robust Interference in IV Regressions. <i>Journal of Applied Econometrics</i> , 2016 , 31, 821-842	2.2	5
37	The econometric analysis of mixed frequency data sampling. <i>Journal of Econometrics</i> , 2016 , 193, 291-293	3.6	5
36	Introduction to advances in business cycle analysis and forecasting. <i>Journal of Forecasting</i> , 2010 , 29, 1-5	2.1	4

35	The Economic Drivers of Volatility and Uncertainty. <i>SSRN Electronic Journal</i> ,	1	4
34	Nowcasting Tail Risks to Economic Activity with Many Indicators. <i>Working Paper</i> ,		4
33	The Global Component of Inflation Volatility. <i>SSRN Electronic Journal</i> , 2018 ,	1	4
32	Mixed-frequency models with moving-average components. <i>Journal of Applied Econometrics</i> , 2019 , 34, 688-706	2.2	3
31	Tax shocks with high and low uncertainty. <i>Journal of Applied Econometrics</i> , 2019 , 34, 972-993	2.2	3
30	A daily indicator of economic growth for the euro area. <i>International Journal of Computational Economics and Econometrics</i> , 2017 , 7, 43	0.4	3
29	Guest Editors Introduction to Special Issue on Encompassing. <i>Oxford Bulletin of Economics and Statistics</i> , 2008 , 70, 715-719	2.5	3
28	Pooling-Based Data Interpolation and Backdating. <i>Journal of Time Series Analysis</i> , 2007 , 28, 53-71	0.8	3
27	Real Time Estimates of the Euro Area Output Gap: Reliability and Forecasting Performance. <i>SSRN Electronic Journal</i> ,	1	3
26	Capturing Macroeconomic Tail Risks with Bayesian Vector Autoregressions. <i>Working Paper</i> ,		3
25	A Markov-switching vector equilibrium correction model of the UK labour market 2002 , 91-112		3
24	CAN MACHINE LEARNING CATCH THE COVID-19 RECESSION?. <i>National Institute Economic Review</i> , 2021 , 256, 71-109	1.1	3
23	Factor Analysis in a Model with Rational Expectations 2007 ,		2
22	TEMPORAL DISAGGREGATION, MISSING OBSERVATIONS, OUTLIERS, AND FORECASTING. <i>Advances in Econometrics</i> , 1999 , 181-202	0.3	2
21	Corrigendum to Large Bayesian vector autoregressions with stochastic volatility and non-conjugate priors [J. Econometrics 212 (1) (2019) 137–154]. <i>Journal of Econometrics</i> , 2022 , 227, 506-512 ²⁶		2
20	Mixed-Frequency Vector Autoregressive Models. <i>Advances in Econometrics</i> , 2014 , 247-272	0.3	2
19	Measuring Uncertainty and Its Impact on the Economy. <i>Working Paper</i> ,		2
18	Forecasting with Shadow-Rate VARs. <i>Working Paper</i> ,		2

17	Forecasting gross domestic product growth with large unbalanced data sets: the mixed frequency three-pass regression filter. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2019 , 182, 69-99	2.1	2
16	Addressing COVID-19 Outliers in BVARs with Stochastic Volatility. <i>Working Paper</i> ,		2
15	An Overview of the Factor-augmented Error-Correction Model. <i>Advances in Econometrics</i> , 2016 , 3-41	0.3	1
14	A Similarity-Based Approach for Macroeconomic Forecasting. <i>SSRN Electronic Journal</i> , 2019 ,	1	1
13	The effects of the monetary policy stance on the transmission mechanism. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2014 , 18,	0.7	1
12	The cyclical experience of the new Member States135-158		1
11	Assessing International Commonality in Macroeconomic Uncertainty and its Effects. <i>Working Paper</i> ,		1
10	Nowcasting Tail Risks to Economic Activity with Many Indicators. <i>Working Paper</i> ,		1
9	Time-varying instrumental variable estimation. <i>Journal of Econometrics</i> , 2021 , 224, 394-415	2.6	1
8	Tail Forecasting with Multivariate Bayesian Additive Regression Trees. <i>SSRN Electronic Journal</i> ,	1	1
7	NOWCASTING GDP GROWTH IN A SMALL OPEN ECONOMY. <i>National Institute Economic Review</i> , 2021 , 256, 127-161	1.1	1
6	The global component of inflation volatility. <i>Journal of Applied Econometrics</i> ,	2.2	1
5	TFP, costs and public infrastructure: an equivocal relationship333-364		0
4	No-arbitrage priors, drifting volatilities, and the term structure of interest rates. <i>Journal of Applied Econometrics</i> , 2021 , 36, 495-516	2.2	0
3	Using time-varying volatility for identification in Vector Autoregressions: An application to endogenous uncertainty. <i>Journal of Econometrics</i> , 2021 , 225, 47-73	2.6	0
2	Chapter 6 Non-linearity and Instability in the Euro Area. <i>Contributions To Economic Analysis</i> , 2006 , 276, 151-174		
1	Linear aggregation with common trends and cycles. <i>Research in Economics</i> , 2000 , 54, 117-131	1	