

Antônio Rua

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8375640/publications.pdf>

Version: 2024-02-01

37
papers

1,612
citations

471509

17
h-index

361022

35
g-index

37
all docs

37
docs citations

37
times ranked

911
citing authors

#	ARTICLE	IF	CITATIONS
1	International comovement of stock market returns: A wavelet analysis. <i>Journal of Empirical Finance</i> , 2009, 16, 632-639.	1.8	578
2	Measuring comovement in the time-frequency space. <i>Journal of Macroeconomics</i> , 2010, 32, 685-691.	1.3	179
3	Short-term forecasting of GDP using large datasets: a pseudo real-time forecast evaluation exercise. <i>Journal of Forecasting</i> , 2009, 28, 595-611.	2.8	84
4	Tracking the Business Cycle of the Euro Area. <i>Journal of Business and Economic Statistics</i> , 2006, 24, 278-290.	2.9	62
5	Worldwide synchronization since the nineteenth century: a wavelet-based view. <i>Applied Economics Letters</i> , 2013, 20, 773-776.	1.8	61
6	Money Growth and Inflation in the Euro Area: A Time-Frequency View. <i>Oxford Bulletin of Economics and Statistics</i> , 2012, 74, 875-885.	1.7	59
7	A wavelet-based assessment of market risk: The emerging markets case. <i>Quarterly Review of Economics and Finance</i> , 2012, 52, 84-92.	2.7	55
8	Short-Term Forecasting of GDP Using Large Monthly Datasets: A Pseudo Real-Time Forecast Evaluation Exercise. <i>SSRN Electronic Journal</i> , 0, , .	0.4	53
9	Tracking the US business cycle with a singular spectrum analysis. <i>Economics Letters</i> , 2012, 114, 32-35.	1.9	45
10	Is there a role for domestic demand pressure on export performance?. <i>Empirical Economics</i> , 2015, 49, 1173-1189.	3.0	42
11	Short-Term Forecasting of GDP Using Large Monthly Datasets – A Pseudo Real-Time Forecast Evaluation Exercise. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	38
12	A wavelet approach for factor-augmented forecasting. <i>Journal of Forecasting</i> , 2011, 30, 666-678.	2.8	33
13	A mixed frequency approach to the forecasting of private consumption with ATM/POS data. <i>International Journal of Forecasting</i> , 2017, 33, 61-75.	6.5	31
14	An Input-Output Analysis: Linkages versus Leakages. <i>International Economic Journal</i> , 2009, 23, 527-544.	1.1	30
15	Forecasting inflation through a bottom-up approach: How bottom is bottom?. <i>Economic Modelling</i> , 2007, 24, 941-953.	3.8	27
16	Coincident and leading indicators for the euro area: A frequency band approach. <i>International Journal of Forecasting</i> , 2005, 21, 503-523.	6.5	25
17	Forecasting Portuguese GDP with factor models: Pre- and post-crisis evidence. <i>Economic Modelling</i> , 2015, 44, 266-272.	3.8	24
18	Real-time nowcasting the US output gap: Singular spectrum analysis at work. <i>International Journal of Forecasting</i> , 2017, 33, 185-198.	6.5	24

#	ARTICLE	IF	CITATIONS
19	The Daily Economic Indicator: tracking economic activity daily during the lockdown. <i>Economic Modelling</i> , 2021, 100, 105500.	3.8	21
20	Monthly forecasting of GDP with mixed-frequency multivariate singular spectrum analysis. <i>International Journal of Forecasting</i> , 2019, 35, 1263-1272.	6.5	20
21	Inflation expectations in the euro area: are consumers rational?. <i>Review of World Economics</i> , 2010, 146, 591-607.	2.0	19
22	Exports and domestic demand pressure: a dynamic panel data model for the euro area countries. <i>Review of World Economics</i> , 2016, 152, 107-125.	2.0	18
23	A wavelet-based multivariate multiscale approach for forecasting. <i>International Journal of Forecasting</i> , 2017, 33, 581-590.	6.5	13
24	Inflation (mis)perceptions in the euro area. <i>Empirical Economics</i> , 2010, 39, 353-369.	3.0	11
25	Cohesion within the euro area and the US: A wavelet-based view. <i>Journal of Business Cycle Measurement and Analysis</i> , 2015, 2014, 63-76.	0.4	10
26	Dynamic Factor Models with Jagged Edge Panel Data: Taking on Board the Dynamics of the Idiosyncratic Components. <i>Oxford Bulletin of Economics and Statistics</i> , 2013, 75, 80-102.	1.7	9
27	Market integration and the persistence of electricity prices. <i>Empirical Economics</i> , 2019, 57, 1495-1514.	3.0	8
28	Modelling currency demand in a small open economy within a monetary union. <i>Economic Modelling</i> , 2018, 74, 88-96.	3.8	7
29	Forecasting tourism with targeted predictors in a data-rich environment. <i>Economic Modelling</i> , 2021, 96, 445-454.	3.8	5
30	Forecasting using targeted diffusion indexes. <i>Journal of Forecasting</i> , 2010, 29, 341-352.	2.8	4
31	Asset Pricing with a Bank Risk Factor. <i>Journal of Money, Credit and Banking</i> , 2018, 50, 993-1032.	1.6	4
32	Extremal Dependence in International Output Growth: Tales from the Tails. <i>Oxford Bulletin of Economics and Statistics</i> , 2014, 76, 605-620.	1.7	3
33	A bottom-up approach for forecasting GDP in a data-rich environment. <i>Applied Economics Letters</i> , 2018, 25, 718-723.	1.8	3
34	Modelling currency demand: the case of the euro. <i>Empirical Economics</i> , 2021, 61, 1865-1881.	3.0	3
35	Determining the number of global and country-specific factors in the euro area. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2013, 17, .	0.3	2
36	How the ins and outs shape differently the U.S. unemployment over time and across frequencies. <i>European Economic Review</i> , 2020, 121, 103348.	2.3	2

#	ARTICLE	IF	CITATIONS
37	Does Domestic Demand Matter for Firms' Exports?. Open Economies Review, 0, , 1.	1.6	0