AntÃ³nio Rua

List of Publications by Year
in descending order

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	Modelling currency demand: the case of the euro. Empirical Economics, 2021, 61, 1865-1881.	3.0	3
2	Forecasting tourism with targeted predictors in a data-rich environment. Economic Modelling, 2021, 96, 445-454.	3.8	5
3	The Daily Economic Indicator: tracking economic activity daily during the lockdown. Economic Modelling, 2021, 100, 105500.	3.8	21
4	How the ins and outs shape differently the U.S. unemployment over time and across frequencies. European Economic Review, 2020, 121, 103348.	2.3	2
5	Market integration and the persistence of electricity prices. Empirical Economics, 2019, 57, 1495-1514.	3.0	8
6	Monthly forecasting of GDP with mixed-frequency multivariate singular spectrum analysis. International Journal of Forecasting, 2019, 35, 1263-1272.	6.5	20
7	A bottom-up approach for forecasting GDP in a data-rich environment. Applied Economics Letters, 2018, 25, 718-723.	1.8	3
8	Modelling currency demand in a small open economy within a monetary union. Economic Modelling, 2018, 74, 88-96.	3.8	7
9	Asset Pricing with a Bank Risk Factor. Journal of Money, Credit and Banking, 2018, 50, 993-1032.	1.6	4
10	Real-time nowcasting the US output gap: Singular spectrum analysis at work. International Journal of Forecasting, 2017, 33, 185-198.	6.5	24
11	A wavelet-based multivariate multiscale approach for forecasting. International Journal of Forecasting, 2017, 33, 581-590.	6.5	13
12	A mixed frequency approach to the forecasting of private consumption with ATM/POS data. International Journal of Forecasting, 2017, 33, 61-75.	6.5	31
13	Exports and domestic demand pressure: a dynamic panel data model for the euro area countries. Review of World Economics, 2016, 152, 107-125.	2.0	18
14	Is there a role for domestic demand pressure on export performance?. Empirical Economics, 2015, 49, 1173-1189.	3.0	42
15	Forecasting Portuguese GDP with factor models: Pre- and post-crisis evidence. Economic Modelling, 2015, 44, 266-272.	3.8	24
16	Cohesion within the euro area and the US: A wavelet-based view. Journal of Business Cycle Measurement and Analysis, 2015, 2014, 63-76.	0.4	10
17	Extremal Dependence in International Output Growth: Tales from the Tails. Oxford Bulletin of Economics and Statistics, 2014, 76, 605-620.	1.7	3
18	Dynamic Factor Models with Jagged Edge Panel Data: Taking on Board the Dynamics of the Idiosyncratic Components. Oxford Bulletin of Economics and Statistics, 2013, 75, 80-102.	1.7	9

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19	Worldwide synchronization since the nineteenth century: a wavelet-based view. Applied Economics Letters, 2013, 20, 773-776.	1.8	61
20	Determining the number of global and country-specific factors in the euro area. Studies in Nonlinear Dynamics and Econometrics, 2013, 17, .	0.3	2
21	Tracking the US business cycle with a singular spectrum analysis. Economics Letters, 2012, 114, 32-35.	1.9	45
22	A wavelet-based assessment of market risk: The emerging markets case. Quarterly Review of Economics and Finance, 2012, 52, 84-92.	2.7	55
23	Money Growth and Inflation in the Euro Area: A Timeâ€Frequency View. Oxford Bulletin of Economics and Statistics, 2012, 74, 875-885.	1.7	59
24	A wavelet approach for factorâ€augmented forecasting. Journal of Forecasting, 2011, 30, 666-678.	2.8	33
25	Forecasting using targeted diffusion indexes. Journal of Forecasting, 2010, 29, 341-352.	2.8	4
26	Inflation (mis)perceptions in the euro area. Empirical Economics, 2010, 39, 353-369.	3.0	11
27	Inflation expectations in the euro area: are consumers rational?. Review of World Economics, 2010, 146, 591-607.	2.0	19
28	Measuring comovement in the timeâ€“frequency space. Journal of Macroeconomics, 2010, 32, 685-691.	1.3	179
29	An Inputâ€“Output Analysis: Linkages versus Leakages. International Economic Journal, 2009, 23, 527-544.	1.1	30
30	Shortâ€term forecasting of GDP using large datasets: a pseudo realâ€time forecast evaluation exercise. Journal of Forecasting, 2009, 28, 595-611.	2.8	84
31	International comovement of stock market returns: A wavelet analysis. Journal of Empirical Finance, 2009, 16, 632-639.	1.8	578
32	Short-Term Forecasting of GDP Using Large Monthly Datasets â€“ A Pseudo Real-Time Forecast Evaluation Exercise. SSRN Electronic Journal, 2008, , .	0.4	38
33	Forecasting inflation through a bottom-up approach: How bottom is bottom?. Economic Modelling, 2007, 24, 941-953.	3.8	27
34	Tracking the Business Cycle of the Euro Area. Journal of Business and Economic Statistics, 2006, 24, 278-290.	2.9	62
35	Coincident and leading indicators for the euro area: A frequency band approach. International Journal of Forecasting, 2005, 21, 503-523.	6.5	25
36	Does Domestic Demand Matter for Firmsâ€™ Exports?. Open Economies Review, 0, , 1.	1.6	0

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37	Short-Term Forecasting of GDP Using Large Monthly Datasets: A Pseudo Real-Time Forecast Evaluation Exercise. SSRN Electronic Journal, 0, , .	0.4	53