The Japanese consumption function

Citation Report

#	ARTICLE	IF	CITATIONS
1	On the (mis)specification of seasonality and its consequences: An empirical investigation with US data. Empirical Economics, 1993, 18, 747-760.	1.5	27
2	The Influence of Seasonal Adjustment on the Canadian Consumption Function, 1947-1991. Canadian Journal of Economics, 1993, 26, 575.	0.6	40
3	On the economics and econometrics of seasonality. , 0, , 257-322.		48
4	The stability of velocity: a test for seasonal cointegration. Applied Economics Letters, 1994, 1, 152-157.	1.0	4
5	Estimation of partially nonstationary vector autoregressive models with seasonal behavior. Journal of Econometrics, 1994, 62, 317-350.	3.5	40
6	Testing for unit roots in seasonal time series. Journal of Econometrics, 1994, 62, 415-442.	3.5	185
7	A multivariate approach to modeling univariate seasonal time series. Journal of Econometrics, 1994, 63, 133-151.	3.5	116
8	Testing for cointegration at any frequency using spectral methods. Journal of the Italian Statistical Society, 1994, 3, 37-50.	0.1	1
9	Seasonal integration and cointegration: modelling labour demand in Finnish manufacturing. Applied Economics, 1994, 26, 641-647.	1.2	1
10	ON THE SPECIFICATION OF THE AUSTRALIAN CONSUMPTION FUNCTION*. Australian Economic Papers, 1995, 34, 263-276.	1.2	4
11	A multivariate stochastic model with non-stationary trend component. Applied Stochastic Models and Data Analysis, 1995, 11, 77-95.	0.6	1
12	A periodic cointegration model of quarterly consumption. Applied Stochastic Models and Data Analysis, 1995, 11, 159-166.	0.6	25
13	A NOTE ON TESTING FOR SEASONAL COINTEGRATION USING PRINCIPAL COMPONENTS IN THE FREQUENCY DOMAIN. Journal of Time Series Analysis, 1995, 16, 499-508.	0.7	8
14	SPECULATIVE EFFICIENCY ON THE LONDON METAL EXCHANGE*. Manchester School, 1995, 63, 235-256.	0.4	27
15	Systematic sampling, temporal aggregation, seasonal adjustment, and cointegration theory and evidence. Journal of Econometrics, 1995, 66, 357-369.	3.5	57
16	Tests for seasonal unit roots general to specific or specific to general?. Journal of Econometrics, 1995, 69, 5-25.	3.5	92
17	Moving average filters and periodic integration. Mathematics and Computers in Simulation, 1995, 39, 245-249.	2.4	1
18	Are Seasonal Patterns Constant Over Time? A Test for Seasonal Stability. Journal of Business and Economic Statistics, 1995, 13, 237-252.	1.8	139

#	ARTICLE	IF	CITATIONS
19	The seasonal unit root structure in New Zealand Macroeconomic variables. Applied Economics, 1995, 27, 817-827.	1.2	11
20	A vector of quarters representation for bivariate time series. Econometric Reviews, 1995, 14, 55-63.	0.5	6
21	The expectations theory of the term structure: a cointegration/causality analysis of US interest rates. Applied Financial Economics, 1995, 5, 273-283.	0.5	15
22	Are Seasonal Patterns Constant over Time? A Test for Seasonal Stability. Journal of Business and Economic Statistics, 1995, 13, 237.	1.8	160
23	Spurious deterministic seasonality. Economics Letters, 1995, 48, 249-256.	0.9	64
24	Saisonale Kointegration und die deutsche Konsumfunktion 1960â€"1993 / Seasonal Cointegration and the German Consumption Function 1960â€"1993. Jahrbucher Fur Nationalokonomie Und Statistik, 1996, 215, 526-541.	0.4	2
25	An application of cointegration theory in the estimation of the Almost Ideal Demand system for food consumption in Bulgaria. Agricultural Economics (United Kingdom), 1996, 15, 47-60.	2.0	25
26	Common Seasonal Features: Global Unemployment. SSRN Electronic Journal, 1996, , .	0.4	4
27	Dynamic modeling of interregional economic activity: An application to the Spanish labour market. Papers in Regional Science, 1996, 75, 463-481.	1.0	1
28	Modeling Japanese oil imports: A seasonal cointegration approach. Japan and the World Economy, 1996, 8, 279-290.	0.4	4
29	An application of cointegration theory in the estimation of the almost ideal demand system for food consumption in Bulgaria. Agricultural Economics (United Kingdom), 1996, 15, 47-60.	2.0	26
30	Testing the joint hypothesis of rationality and neutrality under seasonal cointegration: The case of Korea. Journal of Econometrics, 1996, 74, 363-386.	3.5	14
31	TESTS OF UNIT ROOTS AND COINTEGRATION HYPOTHESES IN ECONOMETRIC MODELS. Japanese Economic Review, 1996, 47, 79-109.	0.8	25
32	RECENT ADVANCES IN MODELLING SEASONALITY. Journal of Economic Surveys, 1996, 10, 299-345.	3.7	52
33	Forecasting seasonally cointegrated systems: supply response of the Austrian breeding sow herd. European Review of Agricultural Economics, 1996, 23, 487-507.	1.5	3
34	Regional disparities and national similarities in Spanish unemployment: a case of seasonal cointegration?. Applied Economics, 1996, 28, 1529-1544.	1.2	2
35	The impact of political shocks on cointegrated exchange rate series. Applied Economics Letters, 1996, 3, 15-19.	1.0	1
36	Intervention analysis with cointegrated time series: the case of the Hawaii hotel room tax. Applied Economics, 1996, 28, 1281-1293.	1.2	53

#	ARTICLE	IF	CITATIONS
37	Seasonal unit root characteristics of disaggregated output. Applied Economics Letters, 1996, 3, 749-753.	1.0	1
38	Testing for price transmission with seasonally integrated producer and consumer price series from agriculture. European Review of Agricultural Economics, 1996, 23, 473-486.	1.5	13
39	Structural breaks and seasonal integration. Economics Letters, 1997, 56, 13-19.	0.9	20
40	Testing the long-run neutrality of money in a developing economy: the case of India. Journal of Development Economics, 1997, 53, 139-155.	2.1	24
42	Bayesian analysis of seasonal unit roots and seasonal mean shifts. Journal of Econometrics, 1997, 78, 359-380.	3.5	13
43	International interdependence of national growth rates: A structural trends anakysis. Journal of Monetary Economics, 1997, 40, 73-96.	1.8	28
44	Business Cycles, Seasonal Cycles, and Common Trends. Journal of Macroeconomics, 1997, 19, 443-469.	0.7	13
45	Forecasting of seasonal cointegrated processes. International Journal of Forecasting, 1997, 13, 369-380.	3.9	9
46	The role of seasonality in economic time series reinterpreting money-output causality in U.S. data. International Journal of Forecasting, 1997, 13, 381-391.	3.9	17
47	Performance of periodic error correction models in forecasting consumption data. International Journal of Forecasting, 1997, 13, 421-431.	3.9	28
48	Seasonal cointegration analysis of German consumption function. Empirical Economics, 1997, 22, 205-231.	1.5	9
49	Bayesian analysis of seasonal unit roots and seasonal mean shifts. Journal of Econometrics, 1997, 78, 359-380.	3.5	30
50	COINTEGRATION AND CHANGES IN REGIME: THE JAPANESE CONSUMPTION FUNCTION. Journal of Applied Econometrics, 1997, 12, 151-168.	1.3	58
51	An Econometric Analysis of I(2) Variables. Journal of Economic Surveys, 1998, 12, 595-650.	3.7	102
52	Representations of I(2) cointegrated systems using the Smith-McMillan form. Journal of Econometrics, 1998, 84, 303-325.	3.5	19
53	Additional critical values and asymptotic representations for seasonal unit root tests. Journal of Econometrics, 1998, 85, 269-288.	3.5	81
54	Does seasonal adjustment induce common cycles?. Economics Letters, 1998, 59, 289-297.	0.9	27
55	Is the Korean economy export-driven?. Economic Modelling, 1998, 15, 237-255.	1.8	3

#	ARTICLE	IF	CITATIONS
56	Demand for cash balances in Germany: theoretical underpinnings and empirical evidence. Applied Economics, 1998, 30, 1017-1026.	1.2	2
57	On Seasonal Cycles, Unit Roots, and Mean Shifts. Review of Economics and Statistics, 1998, 80, 231-240.	2.3	59
58	Cointegration Analysis of Seasonal Time Series. Journal of Economic Surveys, 1998, 12, 651-678.	3.7	24
59	ON PHILLIPS–PERRON-TYPE TESTS FOR SEASONAL UNIT ROOTS. Econometric Theory, 1998, 14, 200-221.	0.6	55
60	Seasonality and spatial integration in agricultural (product) markets. Agricultural Economics (United) Tj ETQq0 0 0 rgBT /Overlock 10 Tf	2.0	14
61	The demand for electricity in Israel. Energy Economics, 1999, 21, 168-183.	5.6	120
62	Likelihood analysis of seasonal cointegration. Journal of Econometrics, 1999, 88, 301-339.	3.5	130
63	Seasonality, Cointegration, and Forecasting UK Residential Energy Demand. Scottish Journal of Political Economy, 1999, 46, 185-206.	1.1	23
64	On the Role of Seasonal Intercepts in Seasonal Cointegration. Oxford Bulletin of Economics and Statistics, 1999, 61, 409-433.	0.9	46
65	Testing for Seasonal Stability in Unemployment Series: International Evidence. Empirica, 1999, 26, 123-139.	1.0	3
66	Performance of periodic time series models in forecasting. Empirical Economics, 1999, 24, 271-301.	1.5	6
67	Spurious deterministic seasonality and autocorrelation corrections with quarterly data: Further Monte Carlo results. Empirical Economics, 1999, 24, 341-359.	1.5	13
68	The introduction of seasonal unit roots and cointegration to test index aggregation optimality: An application to a Spanish farm price index. Empirical Economics, 1999, 24, 403-414.	1.5	6
69	Seasonality and spatial integration in agricultural (product) markets. Agricultural Economics (United) Tj ETQq1 1 0.784314 rgBT /Overlo	2.0	16
70	Common cycles in seasonal non-stationary time series. Journal of Applied Econometrics, 1999, 14, 273-291.	1.3	50
71	Money Demand and Seasonal Cointegration. International Economic Journal, 1999, 13, 97-123.	0.5	4
72	Applying the seasonal error correction model to the demand for international reserves in Taiwan. Journal of International Money and Finance, 1999, 18, 107-131.	1.3	9
73	Real exchange rate behaviour: evidence from black markets. Journal of Applied Econometrics, 2000, 15, 161-185.	1.3	29

#	ARTICLE	IF	CITATIONS
74	Determining the order of differencing in seasonal time series processes. Econometrics Journal, 2000, 3, 250-264.	1.2	23
75	Structural breaks, cointegration and the farm-retail price spread for lamb. Applied Economics, 2000, 32, 1281-1286.	1.2	31
76	Nonstationary stochastic seasonality and the German M2 money demand function. European Economic Review, 2000, 44, 61-70.	1.2	5
77	COMMON FEATURES IN TIME SERIES WITH BOTH DETERMINISTIC AND STOCHASTIC SEASONALITY. Econometric Reviews, 2001, 20, 201-216.	0.5	6
78	Seasonality patterns in dry bulk shipping spot and time charter freight rates. Transportation Research, Part E: Logistics and Transportation Review, 2001, 37, 443-467.	3.7	106
79	A SCORE TEST FOR SEASONAL FRACTIONAL INTEGRATION AND COINTEGRATION. Econometric Reviews, 2001, 20, 85-104.	0.5	3
80	On the Properties of Regression-Based Tests for Seasonal Unit Roots in the Presence of Higher-Order Serial Correlation. Journal of Business and Economic Statistics, 2001, 19, 374-379.	1.8	29
81	Seasonality in Economic Models. SSRN Electronic Journal, 2001, , .	0.4	2
82	Seasonal cointegration and the money demand function: some evidence from Japan. Applied Economics Letters, 2001, 8, 305-310.	1.0	17
83	Impacts of capital inflows on aggregate spending categories: the case of Turkey. Applied Economics, 2001, 33, 1321-1328.	1.2	11
84	Are cigarette bans really good economic policy?. Applied Economics, 2001, 33, 1365-1368.	1.2	16
85	Testing of seasonal fractional integration in UK and Japanese consumption and income. Journal of Applied Econometrics, 2001, 16, 95-114.	1.3	112
86	Seasonality and the Life-cycle Permanent Income Hypothesis: Evidence for Australia, the United Kingdom and Germany. Australian Economic Papers, 2001, 40, 166-184.	1.2	0
87	Complex Reduced Rank Models For Seasonally Cointegrated Time Series. Oxford Bulletin of Economics and Statistics, 2001, 63, 497-511.	0.9	39
88	On forecasting cointegrated seasonal time series. International Journal of Forecasting, 2001, 17, 607-621.	3.9	29
89	Econometric Forecasting. Profiles in Operations Research, 2001, , 303-362.	0.3	41
90	Long-Run Relationship between Consumption and Income in Japan: Tests of the Deterministic Cointegration Restriction. Journal of the Japanese and International Economies, 2002, 16, 253-278.	1.4	0
91	The homogeneity restriction and forecasting performance of VAR-type demand systems: an empirical examination of US meat consumption. Journal of Forecasting, 2002, 21, 193-206.	1.6	13

#	ARTICLE	IF	CITATIONS
92	Seasonal cointegration and cross-equation restrictions on a forward-looking buffer stock model of money demand. Journal of Econometrics, 2002, 111, 11-46.	3.5	9
93	A Joint Test of the Rational Expectations-Permanent Income Hypothesis under Seasonal Cointegration. Australian Economic Papers, 2002, 41, 208-232.	1.2	0
94	The order of integration for quarterly macroeconomic time series: A simple testing strategy. Empirical Economics, 2003, 28, 783-794.	1.5	1
95	Do EU direct payments to beef producers belong in the 'blue box'?. Australian Journal of Agricultural and Resource Economics, 2003, 47, 55-73.	1.3	4
96	Seasonal cointegration analysis for German M3 money demand. Applied Financial Economics, 2003, 13, 71-78.	0.5	4
97	Seasonal Nonstationarity and Near-Nonstationarity. , 0, , 655-677.		3
99	Demand for broad money and expenditure components in Japan: an empirical study. Japan and the World Economy, 2004, 16, 487-502.	0.4	16
100	Alternative estimators and unit root tests for seasonal autoregressive processes. Journal of Econometrics, 2004, 120, 35-73.	3.5	16
101	Fully modified semiparametric GLS estimation for regressions with nonstationary seasonal regressors. Journal of Econometrics, 2004, 122, 247-280.	3.5	1
102	Seasonal cointegration for monthly data. Economics Letters, 2004, 82, 349-356.	0.9	6
103	SEASONALITY IN ECONOMIC MODELS. Macroeconomic Dynamics, 2004, 8, 362-394.	0.6	14
104	Deterministic seasonality versus seasonal fractional integration. Journal of Statistical Planning and Inference, 2005, 134, 445-461.	0.4	7
105	Measurement errors and outliers in seasonal unit root testing. Journal of Econometrics, 2005, 127, 103-128.	3.5	28
106	Panel Seasonal Unit Root Test: Further Simulation Results and An Application to Unemployment Data. A St A - Advances in Statistical Analysis, 2005, 89, 321-337.	0.4	6
107	Unit and Fractional Roots at the Long Run and the Seasonal Frequencies in Macroeconomic Time Series. International Advances in Economic Research, 2005, 11, 257-266.	0.4	0
108	Money and Prices in the Polish Economy. Seasonal Cointegration Approach.. SSRN Electronic Journal, 2005, , .	0.4	0
109	THE BEHAVIOR OF HEGY TESTS FOR QUARTERLY TIME SERIES WITH SEASONAL MEAN SHIFTS. Econometric Reviews, 2005, 24, 83-108.	0.5	4
110	A study of the relationship between regional ferrous scrap prices in the USA, 1958â€"2004. Resources Policy, 2006, 31, 65-77.	4.2	4

#	ARTICLE	IF	CITATIONS
111	Cyclical common factors in cointegrated systems. Spanish Economic Review, 2006, 8, 53-82.	1.0	0
112	Tests of seasonal integration and cointegration in multivariate unobserved component models. Journal of Applied Econometrics, 2006, 21, 419-438.	1.3	116
113	Chapter 13 Forecasting Seasonal Time Series. Handbook of Economic Forecasting, 2006, 1, 659-711.	3.4	15
114	Testing the hypothesis of longâ€run money neutrality in the Middle East. Journal of Economic Studies, 2007, 34, 13-28.	1.0	10
115	Indiaâ€"Bangladesh Trade Deficit and Misaligned Bilateral Exchange Rate: Can Bangladesh Draw Lessons from Indonesia?. Journal of the Asia Pacific Economy, 2007, 12, 76-102.	1.0	8
116	Tourism forecasting: To combine or not to combine?. Tourism Management, 2007, 28, 1068-1078.	5.8	160
117	The Spanish Tomato Export Sector of the Almeria Region: An Econometric Approach. International Advances in Economic Research, 2008, 14, 316-328.	0.4	8
118	Testing of seasonal integration and cointegration with fractionally integrated techniques: An application to the Danish labour demand. Economic Modelling, 2008, 25, 326-339.	1.8	1
119	COINTEGRATION FOR PERIODICALLY INTEGRATED PROCESSES. Econometric Theory, 2008, 24, .	0.6	3
120	An Empirical Study on Long-Run Neutrality of Money in the Japanese Economy. Japanese Economy, 2008, 35, 87-117.	0.2	1
121	A Seasonal Unit Root Test with STATA. SSRN Electronic Journal, 2008, , .	0.4	0
122	A Seasonal Unit-Root Test with Stata. The Stata Journal, 2009, 9, 422-438.	0.9	9
123	COMMON SEASONAL FEATURES: GLOBAL UNEMPLOYMENT. Oxford Bulletin of Economics and Statistics, 1996, 58, 615-630.	0.9	30
124	REGRESSION-BASED SEASONAL UNIT ROOT TESTS. Econometric Theory, 2009, 25, 527-560.	0.6	23
125	Macroeconometrics and Time Series Analysis. , 2010, , .		8
126	Co-breaking, cointegration, and weak exogeneity: Modelling aggregate consumption in Japan. Economic Modelling, 2010, 27, 574-584.	1.8	3
127	FULLY MODIFIED ESTIMATION OF SEASONALLY COINTEGRATED PROCESSES. Econometric Theory, 2010, 26, 1491-1528.	0.6	6
128	Explaining Money Demand in China During the Transition from a Centrally Planned to a Market-Based Monetary System. SSRN Electronic Journal, 2011, , .	0.4	0

#	ARTICLE	IF	CITATIONS
129	Seasonal Cointegration and Long-Run Neutrality of Money in the USA. Economic Notes, 2011, 40, 93-105.	0.3	0
130	Spatial integration of the Caspian Sea bony fish market: An application of the seasonal co-integration approach to monthly data. Ocean and Coastal Management, 2013, 84, 174-179.	2.0	3
131	Explaining money demand in China during the transition from a centrally planned to a market-based monetary system. Post-Communist Economies, 2014, 26, 376-400.	1.3	1
132	Notation and Abbreviations. , 2014, , 389-390.		0
133	The asymmetric effects of income and fuel price on air transport demand. Transportation Research, Part A: Policy and Practice, 2014, 65, 92-102.	2.0	19
134	Outputâ€"employment relationship across employment status: evidence from Turkey. Macroeconomics and Finance in Emerging Market Economies, 2014, 7, 99-121.	0.5	8
135	OUTPUTâ€"EMPLOYMENT RELATIONSHIP ACROSS SECTORS: A LONGâ€•VERSUS SHORTâ€•RUN PERSPECTIVE. Bulletin of Economic Research, 2015, 67, 265-288.	0.5	9
136	The role of the financial sector in the UK economy: evidence from a seasonal cointegration analysis. Economic Research-Ekonomska Istrazivanja, 2015, 28, 717-737.	2.6	12
137	Hidden regimes and the demand for carbon dioxide from motor-gasoline. Energy Economics, 2015, 52, 306-315.	5.6	2
138	Imperfect reversibility of air transport demand: Effects of air fare, fuel prices and price transmission. Transportation Research, Part A: Policy and Practice, 2015, 72, 16-26.	2.0	18
139	Modelling seasonality in residential water demand: the case of Tunisia. Applied Economics, 2015, 47, 1983-1996.	1.2	12
140	The Lag-length Selection and Detrending Methods for HEGY Seasonal Unit-root Tests Using Stata. The Stata Journal, 2016, 16, 740-760.	0.9	0
141	Testing the historic tracking of climate models. International Journal of Forecasting, 2016, 32, 1234-1246.	3.9	5
142	Currency demand stability in the presence of seasonality and endogenous financial innovation. Journal of Financial Economic Policy, 2017, 9, 122-139.	0.6	1
144	Cointegration and VECMs. Springer Texts in Business and Economics, 2018, , 343-382.	0.2	0
145	Time Series Econometrics. Springer Texts in Business and Economics, 2018, , .	0.2	7
146	Economic indicators forecasting in presence of seasonal patterns: time series revision and prediction accuracy. Quality and Quantity, 2020, 54, 67-84.	2.0	4
147	Seasonal patterns of global oil consumption: Implications for long term energy policy. Journal of Policy Modeling, 2020, 42, 536-556.	1.7	5

#	ARTICLE	IF	CITATIONS
148	Time-varying lag cointegration. Journal of Computational and Applied Mathematics, 2021, 390, 113272.	1.1	1
149	On cointegration for processes integrated at different frequencies. Journal of Time Series Analysis, 2022, 43, 412-435.	0.7	1
150	On the (Mis)Specification of Seasonality and its Consequences: An Empirical Investigation with US Data. , 1994, , 191-204.		2
151	Seasonal adjustment. , 2010, , 210-226.		4
152	Original. International Economic Journal, 1999, 13, 97-123.	0.5	3
154	Linear Transformations, Error Correction, and the Long Run in Dynamic Regression. , 1993, , 46-68.		2
155	Properties of Integrated Processes. , 1993, , 69-98.		1
156	Testing for a Unit Root. , 1993, , 99-135.		167
157	Coâ€integration. , 1993, , 136-161.		11
160	Univariate periodic time series models. , 2004, , 27-60.		5
161	Multivariate periodic time series models. , 2004, , 103-124.		3
162	Bivariate Causality Between Immigration and Long-Term Unemployment in Australia, 1981-1998. SSRN Electronic Journal, 0, , .	0.4	9
163	Convergencia salarial entre las principales ciudades mexicanas: Un anÃ¡lisis de cointegraciÃ³n. EconoQuantum, 2004, 1, 25-47.	0.5	1
165	Properties of seasonal time series. , 2004, , 11-26.		1
166	Periodic models for trending data. , 2004, , 61-102.		0
167	Seasonal Adjustment. , 2008, , 1-14.		1
168	Seasonal Adjustment. SSRN Electronic Journal, 0, , .	0.4	1
169	Coâ€integration in Individual Equations. , 1993, , 204-254.		1

#	Article	IF	Citations
170	Regression With Integrated Variables. , 1993, , 162-203.		0
171	Coâ€Integration in Systems of Equations. , 1993, , 255-298.		0
173	Landscape Capacity for Supplying Ecosystem Services in Taiwan Alishan National Scenic Area. International Journal of Environmental Science and Development, 2018, 9, 74-81.	0.2	0
174	Seasonal Adjustment. , 2018, , 12089-12102.		0
188	On the Measurement of Cointegration Relations Between the Indicators of the Time Series of the Current Account of the Balance of Payments and GDP (On the Example of the Republic of Azerbaijan). Voprosy Statistiki, 2022, 29, 35-45.	0.2	5
189	Bayesian analysis of seasonally cointegrated VAR models. Econometrics and Statistics, 2023, , .	0.4	0
190	Cointegration and VECMs. Springer Texts in Business and Economics, 2023, , 343-383.	0.2	0