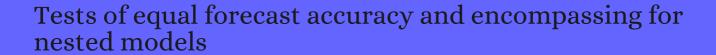
CITATION REPORT List of articles citing



DOI: 10.1016/s0304-4076(01)00071-9 Journal of Econometrics, 2001, 105, 85-110.

Source: https://exaly.com/paper-pdf/32936342/citation-report.pdf

Version: 2024-04-28

This report has been generated based on the citations recorded by exaly.com for the above article. For the latest version of this publication list, visit the link given above.

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

#	Paper	IF	Citations
820	References. 119-125		
819	Testing the monetary model of exchange rate determination: new evidence from a century of data. 2002 , 58, 359-385		145
818	A consistent test for nonlinear out of sample predictive accuracy. <i>Journal of Econometrics</i> , 2002 , 110, 353-381	2.6	91
817	Choosing the Best Volatility Models: The Model Confidence Set Approach*. 2003, 65, 839-861		109
816	Selecting a Nonlinear Time Series Model using Weighted Tests of Equal Forecast Accuracy*. 2003 , 65, 727-744		41
815	The out-of-sample success of term structure models as exchange rate predictors: a step beyond. 2003 , 60, 61-83		143
814	Inference on Predictability of Foreign Exchange Rates via Generalized Spectrum and Nonlinear Time Series Models. 2003 , 85, 1048-1062		94
813	A More Timely and Useful Index of Leading Indicators. 2003,		4
812	The Predictive Content of the Output Gap for Inflation: Resolving In-Sample and Out-of-Sample Evidence. 2003 ,		6
811	Consistent Ranking of Volatility Models. 2003,		4
810	Bootstrap Conditional Distribution Tests in the Presence of Dynamic Misspecification. 2003,		2
809	Choosing the Best Volatility Models: The Model Confidence Set Approach. 2003,		2
808	The Reliability of Inflation Forecasts Based on Output Gap Estimates in Real Time. 2004,		9
807	Parameter estimation and tests of equal forecast accuracy between non-nested models. 2004 , 20, 503-	-514	24
806	A comparison of tests of nonlinear cointegration with application to the predictability of US interest rates using the term structure. 2004 , 20, 219-236		20
805	Some recent developments in predictive accuracy testing with nested models and (generic) nonlinear alternatives. 2004 , 20, 185-199		18
804	Forecasting economic and financial time-series with non-linear models. 2004 , 20, 169-183		138

(2005-2004)

803	Financial Variables and the Simulated Out-of-Sample Forecastability of U.S. Output Growth Since 1985: An Encompassing Approach. 2004 , 42, 717-738		26
802	Can out-of-sample forecast comparisons help prevent overfitting?. 2004 , 23, 115-139		62
801	Combination forecasts of output growth in a seven-country data set. 2004 , 23, 405-430		580
800	The Empirical Risk-Return Relation: A Factor Analysis Approach. 2005 ,		10
799	Macro Factors in Bond Risk Premia. 2005 ,		12
798	Using Out-of-Sample Mean Squared Prediction Errors to Test the Martingale Difference. 2005,		7
797	The power of tests of predictive ability in the presence of structural breaks. <i>Journal of Econometrics</i> , 2005 , 124, 1-31	.6	63
796	PREDICTING INFLATION: DOES THE QUANTITY THEORY HELP?. 2005 , 43, 570-585		25
795	Can Managers Forecast Aggregate Market Returns?. 2005 , 60, 963-986		71
794	Modelling and Forecasting Fiscal Variables for the Euro Area*. 2005 , 67, 755-783		28
793	The Incremental Predictive Information Associated with Using Theoretical New Keynesian DSGE Models vs. Simple Linear Econometric Models*. 2005 , 67, 905-930		9
792	TESTING LONG-HORIZON PREDICTIVE ABILITY WITH HIGH PERSISTENCE, AND THE MEESE R OGOFF PUZZLE*. 2005 , 46, 61-92		72
791	Macro variables and international stock return predictability. 2005, 21, 137-166		167
790	Predicting the volatility of the S&P-500 stock index via GARCH models: the role of asymmetries. 2005 , 21, 167-183		136
7 ⁸ 9	Content horizons for conditional variance forecasts. 2005 , 21, 249-260		19
788	A dynamic artificial neural network model for forecasting time series events. 2005 , 21, 341-362		153
787	Linear models, smooth transition autoregressions, and neural networks for forecasting macroeconomic time series: A re-examination. 2005 , 21, 755-774		129
786	Predicting returns and volatility with macroeconomic variables: evidence from tests of encompassing. 2005 , 24, 221-231		10

785	Model uncertainty, thick modelling and the predictability of stock returns. 2005, 24, 233-254	45
7 ⁸ 4	A note on in-sample and out-of-sample tests for Granger causality. 2005 , 24, 453-464	13
783	A Comparison of Direct and Iterated Multistep AR Methods for Forecasting Macroeconomic Time Series. 2005 ,	13
782	Nonlinear Forecasting Analysis Using Diffusion Indexes: An Application to Japan. 2005 , 37, 517-538	18
781	Approximately Normal Tests for Equal Predictive Accuracy in Nested Models. 2005,	2
780	Evaluating the Predictability of Exchange Rates Using Long-Horizon Regressions: Mind Your p 's and q 's!. 2005 , 37, 473-494	19
779	The Reliability of Inflation Forecasts Based on Output Gap Estimates in Real Time. 2005, 37, 583-601	107
778	A Test for Superior Predictive Ability. 2005,	12
777	Foreign Exchange Rates Don't Follow a Random Walk. 2005 ,	1
776	The Empirical Risk-Return Relation: A Factor Analysis Approach. 2005,	
776 775	The Empirical Risk-Return Relation: A Factor Analysis Approach. 2005, Consumption, (Dis)Aggregate Wealth, and Asset Returns. 2005,	4
		4
775	Consumption, (Dis)Aggregate Wealth, and Asset Returns. 2005,	
775 774	Consumption, (Dis)Aggregate Wealth, and Asset Returns. 2005, Recursive Predictability Tests for Real-Time Data. 2005, 23, 336-345	19
775 774 773	Consumption, (Dis)Aggregate Wealth, and Asset Returns. 2005, Recursive Predictability Tests for Real-Time Data. 2005, 23, 336-345 Exchange rates and fundamentals: evidence on the economic value of predictability. 2005, 66, 325-348	19
775 774 773	Consumption, (Dis)Aggregate Wealth, and Asset Returns. 2005, Recursive Predictability Tests for Real-Time Data. 2005, 23, 336-345 Exchange rates and fundamentals: evidence on the economic value of predictability. 2005, 66, 325-348 A Test for Superior Predictive Ability. 2005, 23, 365-380	19 83 672
775 774 773 772 771	Consumption, (Dis)Aggregate Wealth, and Asset Returns. 2005, Recursive Predictability Tests for Real-Time Data. 2005, 23, 336-345 Exchange rates and fundamentals: evidence on the economic value of predictability. 2005, 66, 325-348 A Test for Superior Predictive Ability. 2005, 23, 365-380 Evaluating Econometric Forecasts of Economic and Financial Variables. 2005,	19 83 672 32

(2006-2006)

767	The Role of Asymmetries and Regime Shifts in the Term Structure of Interest Rates*. 2006 , 79, 1193-1224	71
766	Chapter 16 Leading Indicators. 2006 , 1, 879-960	32
765	Idiosyncratic Volatility, Stock Market Volatility, and Expected Stock Returns. 2006 , 24, 43-56	7°
764	Does the Euro follow the German Mark? Evidence from the monetary model of the exchange rate. 2006 , 50, 1279-1295	13
763	Stock prices[hflation puzzle and the predictability of stock market returns. 2006, 90, 205-212	19
762	On the short-term predictability of exchange rates: A BVAR time-varying parameters approach. 2006 , 30, 2257-2279	15
761	In-sample vs. out-of-sample tests of stock return predictability in the context of data mining. 2006 , 13, 231-247	144
760	Is the Value Premium a Proxy for Time-Varying Investment Opportunities: Some Time Series Evidence. 2006 ,	1
759	Macroeconomic Forecasting with Mixed Frequency Data: Forecasting US Output Growth and Inflation. 2006 ,	8
758	On the Forecasting Properties of the Alternative Leading Indicators for the German GDP: Recent Evidence. 2006 , 226, 234-259	25
757	The Predictive Content of the Output Gap for Inflation: Resolving In-Sample and Out-of-Sample Evidence. 2006 , 38, 1127-1148	62
756	Chapter 14 A Predictive Comparison of Some Simple Long- and Short Memory Models of Daily U.S. Stock Returns, with Emphasis on Business Cycle Effects. 2006 , 276, 379-405	1
755	Approximately Normal Tests for Equal Predictive Accuracy in Nested Models. 2006,	
754	ARE EXCHANGE RATES REALLY RANDOM WALKS? SOME EVIDENCE ROBUST TO PARAMETER INSTABILITY. 2006 , 10, 20-38	92
753	Change-point monitoring in linear models. 2006 , 9, 373-403	64
75²	How Stable is the Forecasting Performance of the Yield Curve for Output Growth?*. 2006 , 68, 783-795	59
75 ¹	Tests of Conditional Predictive Ability. 2006 , 74, 1545-1578	786
75°	Consistent ranking of volatility models. <i>Journal of Econometrics</i> , 2006 , 131, 97-121 2.6	204

749	An empirical investigation of the usefulness of ARFIMA models for predicting macroeconomic and financial time series. <i>Journal of Econometrics</i> , 2006 , 131, 539-578	2.6	88
748	On the selection of forecasting models. <i>Journal of Econometrics</i> , 2006 , 130, 273-306	2.6	90
747	Bootstrap conditional distribution tests in the presence of dynamic misspecification. <i>Journal of Econometrics</i> , 2006 , 133, 779-806	2.6	57
746	Using out-of-sample mean squared prediction errors to test the martingale difference hypothesis. <i>Journal of Econometrics</i> , 2006 , 135, 155-186	2.6	250
745	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
744	Predictive density and conditional confidence interval accuracy tests. <i>Journal of Econometrics</i> , 2006 , 135, 187-228	2.6	65
743	Can fluctuations in the consumption-wealth ratio help to predict exchange rates?. 2006 , 16, 1251-1263		1
742	Chapter 2 Combining Predictors & Combining Information in Modelling: Forecasting US Recession Probabilities and Output Growth. 2006 , 55-73		6
741	Chapter 5 Predictive Density Evaluation. 2006 , 197-284		115
740	MONEY GROWTH AND INFLATION IN THE UNITED STATES. 2007 , 11, 113-127		11
739	Asymmetric adjustment of stock prices to their fundamental value and the predictability of US stock returns. 2007 , 95, 339-347		6
738	A More Timely and Useful Index of Leading Indicators. 2007 , 25, 110-120		26
737	Tests of Equal Predictive Ability With Real-Time Data. 2007,		1
736	IPO First-Day Return and Ex Ante Equity Premium. 2007,		2
735	Forecasting inflation using economic indicators: the case of France. 2007 , 26, 1-22		27
734	Forecasting the recent behavior of US business fixed investment spending: an analysis of competing models. 2007 , 26, 33-51		14
733	Forecasting German GDP using alternative factor models based on large datasets. 2007 , 26, 271-302		91
732	International equity flows and the predictability of US stock returns. 2007 , 26, 583-599		5

731	Multivariate out-of-sample tests for Granger causality. 2007 , 51, 3319-3329	23
730	Selection of estimation window in the presence of breaks. <i>Journal of Econometrics</i> , 2007 , 137, 134-161 2.6	241
729	Approximately normal tests for equal predictive accuracy in nested models. <i>Journal of Econometrics</i> , 2007 , 138, 291-311	1025
728	Asymptotics for out of sample tests of Granger causality. <i>Journal of Econometrics</i> , 2007 , 140, 719-752 2.6	404
727	NONPARAMETRIC BOOTSTRAP PROCEDURES FOR PREDICTIVE INFERENCE BASED ON RECURSIVE ESTIMATION SCHEMES*. 2007 , 48, 67-109	63
726	Leading indicators for euro area government deficits. 2007 , 23, 259-275	16
72 5	The empirical riskEeturn relation: A factor analysis approach. 2007 , 83, 171-222	353
724	Determinants of Current Account Imbalances in 16 OECD Countries: An Out-Of-Sample Perspective. 2007 , 143, 349-374	10
723	Forecasting inflation with an uncertain output gap. 2008, 35, 413-436	3
722	Cyclical long-range dependence and the warming effect in a long temperature time series. 2008 , 28, 1435-1443	5
721	Structural breaks and GARCH models of exchange rate volatility. 2008 , 23, 65-90	120
720	Linear and threshold forecasts of output and inflation using stock and housing prices. 2008, 27, 131-151	7
719	How successful are dynamic factor models at forecasting output and inflation? A meta-analytic approach. 2008 , 27, 237-265	71
718	Tourism in the Canary Islands: forecasting using several seasonal time series models. 2008 , 27, 621-636	26
717	A GMM procedure for combining volatility forecasts. 2008 , 52, 3047-3060	17
716	Oil prices: The role of refinery utilization, futures markets and non-linearities. 2008 , 30, 2609-2622	33
7 ¹ 5	Real-Time Forecasting and Political Stock Market Anomalies: Evidence for the United States. 2008 , 43, 323-335	14
7 1 4	SHOULD OIL PRICES RECEIVE SO MUCH ATTENTION? AN EVALUATION OF THE PREDICTIVE POWER OF OIL PRICES FOR THE U.S. ECONOMY. 2008 , 46, 528-539	30

713	Out-of-sample forecasting of unemployment rates with pooled STVECM forecasts. 2008 , 24, 101-121	28
712	Taylor rules with real-time data: A tale of two countries and one exchange rate. 2008, 55, S63-S79	83
711	VARMA versus VAR for Macroeconomic Forecasting. 2008 , 26, 237-252	42
710	A Comprehensive Look at The Empirical Performance of Equity Premium Prediction. 2008 , 21, 1455-1508	1660
709	Forecasting foreign exchange rates using idiosyncratic volatility. 2008, 32, 1322-1332	11
708	Forecasting with the yield curve; level, slope, and output 1875¶997. 2008, 99, 48-50	16
707	The Yield Curve as a Predictor of Growth: Long-Run Evidence, 1875¶997. 2008, 90, 182-185	21
706	Can Exchange Rates Forecast Commodity Prices?. 2008,	20
705	Forecasting Stock Market Returns: The Sum of the Parts is More than the Whole. 2008,	6
704	The Continuing Puzzle of Short Horizon Exchange Rate Forecasting. 2008,	52
703	Forecast Evaluation of Small Nested Model Sets. 2008,	4
702	On the Reversal of Return and Dividend Growth Predictability: A Tale of Two Periods. 2008,	2
701	Chapter 5 Predictive Inference under Model Misspecification. 2008 , 195-230	
700	Average Correlation and Stock Market Returns. 2008,	1
699	On Forecasting Daily Stock Volatility: The Role of Intraday Information and Market Conditions. 2008 ,	1
698	Can Exchange Rates Forecast Commodity Prices?. 2008,	
697	A New Variant of ARFIMA Process and Its Predictive Ability. 2009 , 2,	
696	Modern Applied Science, Vol. 2, No. 2, March 2008, all in one file. 2009 , 2,	

(2009-2009)

695	Risk-Adjusted Forecasts of Oil Prices. 2009 ,	14
694	Out-of-Sample Equity Premium Prediction: Combination Forecasts and Links to the Real Economy. 2009 ,	3
693	Oil Price Shocks and Stock Return Predictability. 2009,	2
692	Comparing Forecast Accuracy: A Monte Carlo Investigation. 2009,	25
691	Comparing Greenbook and Reduced Form Forecasts Using a Large Realtime Dataset. 2009, 27, 468-479	124
690	Inflation regimes and the stability of the pass-through of wages to consumer prices in Canada. 2009 , 41, 1003-1017	5
689	Risk-Adjusted Forecasts of Oil Prices. 2009 , 9,	191
688	On the reversal of return and dividend growth predictability: A tale of two periods. 2009 , 92, 128-151	133
687	Stock returns and the short-run predictability of health expenditure: Some empirical evidence. 2009 , 25, 587-601	3
686	On forecasting daily stock volatility: The role of intraday information and market conditions. 2009 , 25, 259-281	61
685	Predicting nominal exchange rate movements using skewness information from options prices. 2009 , 15, n/a-n/a	
684	Forecasting US output growth using leading indicators: an appraisal using MIDAS models. 2009 , 24, 1187-120	6 126
683	Comparing the DSGE model with the factor model: an out-of-sample forecasting experiment. 2009 , 28, 167-182	15
682	Do experts' adjustments on model-based SKU-level forecasts improve forecast quality?. 2009 , 29, n/a-n/a	4
681	A Simple Explanation of the Forecast Combination Puzzle*. 2009 , 71, 331-355	137
68o	IMPROVING FORECAST ACCURACY BY COMBINING RECURSIVE AND ROLLING FORECASTS*. 2009 , 50, 363-395	91
679	Forecasts of US short-term interest rates: A flexible forecast combination approach. <i>Journal of Econometrics</i> , 2009 , 150, 297-311	51
678	Forecasting energy consumption in Taiwan using hybrid nonlinear models. 2009 , 34, 1438-1446	99

677	Do monetary indicators lead euro area inflation?. 2009 , 28, 1165-1181	11
676	A fractionally integrated exponential STAR model applied to the US real effective exchange rate. 2009 , 26, 335-341	8
675	Market imperfections and the information content of implied and realized volatility. 2009, 17, 58-79	11
674	New evidence on nominal exchange rate predictability. 2009 , 28, 1045-1063	14
673	Out-of-sample exchange rate predictability with Taylor rule fundamentals. 2009, 77, 167-180	206
672	Essay in dividend modelling and forecasting: does nonlinearity help?. 2009 , 19, 1329-1343	11
671	Time-Varying Risk Premiums and the Output Gap. 2009 , 22, 2801-2833	227
670	Macro Factors in Bond Risk Premia. 2009 , 22, 5027-5067	493
669	Tests of Equal Predictive Ability With Real-Time Data. 2009 , 27, 441-454	59
668	Fundamentals versus the leading indexthe forecasting of Canada's output growth since 1991: an encompassing approach. 2010 , 42, 1227-1243	Ο
667	Chapter 1 Collateralizable Wealth, Asset Returns, and Systemic Risk: International Evidence. 2010 , 1-27	1
666	Looking far in the past: revisiting the growth-returns nexus with non-parametric tests. 2010 , 38, 743-766	7
665	Average correlation and stock market returns. 2010 , 96, 364-380	86
664	Should quarterly government finance statistics be used for fiscal surveillance in Europe?. 2010 , 26, 794-807	13
663	Have economic models[forecasting performance for US output growth and inflation changed over time, and when?. 2010 , 26, 808-835	54
662	Forecasting national team medal totals at the Summer Olympic Games. 2010 , 26, 576-588	38
661	Business cycles in the euro area defined with coincident economic indicators and predicted with leading economic indicators. 2010 , 29, 6-28	22
660	A new production function estimate of the euro area output gap. 2010 , 29, 29-53	2

(2010-2010)

659	Forecast encompassing tests and probability forecasts. 2010 , 25, 1028-1062	22
658	Forecast evaluation of small nested model sets. 2010 , 25, 574-594	29
657	Forecast comparisons in unstable environments. 2010 , 25, 595-620	190
656	Selection between models through multi-step-ahead forecasting. 2010 , 140, 3655-3675	13
655	Monetary policy and financial imbalances: facts and fiction. 2010 , 25, 437-482	17
654	Forecasting Stock Market Returns: The Sum of the Parts is More than the Whole. 2010 ,	2
653	Measuring and Modeling Variation in the Risk-Return Trade-off. 2010 , 617-690	105
652	Predicting Agri-Commodity Prices: An Asset Pricing Approach. 2010 ,	2
651	Determinants of Bond Risk Premia. 2010 ,	1
650	Do Google Searches Help in Nowcasting Private Consumption? A Real-Time Evidence for the US. 2010 ,	18
649	Stock Market Liquidity and the Business Cycle. 2010 ,	2
648	Credit Conditions and Expected Stock Returns. 2010,	O
647	The Model Confidence Set. 2010 ,	48
646	Uncovering the Relation between Aggregate Stock Illiquidity and Expected Excess Market Returns. 2010 ,	O
645	Does Disagreement Amongst Forecasters Have Predictive Value?. 2010,	1
644	International Stock Return Predictability: What is the Role of the United States?. 2010 ,	5
643	Understanding Bond Risk Premia. 2010 ,	10
642	. 2010,	42

641	THE EFFECT OF DEFENSE SPENDING ON US OUTPUT: A FACTOR AUGMENTED VECTOR AUTOREGRESSION (FAVAR) APPROACH. 2010 , 21, 135-147	8
640	Out-of-Sample Equity Premium Prediction: Combination Forecasts and Links to the Real Economy. 2010 , 23, 821-862	687
639	References. 2010 , 479-520	
638	International Arrivals in the Canary Islands: Persistence, Long Memory, Seasonality and other Implicit Dynamics. 2010 , 16, 287-302	15
637	Can Exchange Rates Forecast Commodity Prices?*. 2010, 125, 1145-1194	320
636	A century of equity premium predictability and the consumption wealth ratio: An international perspective. 2010 , 17, 313-331	25
635	Consumption, (dis)aggregate wealth, and asset returns. 2010 , 17, 606-622	68
634	An advanced perspective on the predictability in hedge fund returns. 2010 , 34, 2694-2708	17
633	Private information of the Fed and predictability of stock returns. 2011 , 43, 2381-2398	1
632	Has Inflation targeting[Increased the predictive power of term structure about future inflation: evidence from Turkish experience?. 2011 , 21, 1539-1547	7
631	Real-Time Density Forecasts From Bayesian Vector Autoregressions With Stochastic Volatility. 2011 , 29, 327-341	218
630	Forecasting the US real house price index: Structural and non-structural models with and without fundamentals. 2011 , 28, 2013-2021	33
629	Forecasting Bond Risk Premia Using Technical Indicators. 2011 ,	7
628	Out-of-Sample Forecast Tests Robust to the Choice of Window Size. 2011 ,	3
627	Can US Economic Variables Predict Chinese Stock Market?. 2011 ,	
626	Volatility Forecasting: Downside Risk, Jumps and Leverage Effect. 2011 ,	
625	Fama French Factors and US Stock Return Predictability. 2011 ,	O
624	Predictive Ability of Business Cycle Indicators under Test. 2011 ,	1

623	Advances in Forecast Evaluation. 2011,	
622	State-Switching Return Predictability. 2011 ,	1
621	Are Freight Futures Markets Efficient? Evidence from IMAREX. 2011,	
620	Predicting Bid-Ask Spreads Using Long Memory Autoregressive Conditional Poisson Models. 2011 ,	2
619	Multivariate Forecast Evaluation and Rationality Testing. 2011,	
618	Forecasting Inflation Using Commodity Price Aggregates. 2011 ,	1
617	Forecasting the Equity Risk Premium: The Role of Technical Indicators. 2011,	5
616	Forecasting the Equity Risk Premium: The Role of Technical Indicators. 2011 ,	7
615	Forecasting the Price of Oil. 2011 ,	18
614	Multiple Forecast Model Evaluation. 2011,	1
613	Testing for Unconditional Predictive Ability. 2011 ,	9
612	Testing Conditional Predictive Ability. 2011 ,	O
611	Marketing and Sales. 2011 ,	
610	Credit Spreads as Predictors of Real-Time Economic Activity: A Bayesian Model-Averaging Approach. 2011 ,	21
609	Dynamic and contemporaneous causality in a supply chain: an application of the US beef industry. 2011 , 43, 4785-4801	4
608	IPO First-Day Return and Ex Ante Equity Premium. 2011 , 46, 871-905	4
607	Experts' adjustment to model-based SKU-level forecasts: does the forecast horizon matter?. 2011 , 62, 537-543	10
606	Judgement and supply chain dynamics. 2011 , 62, 1138-1158	31

605	Predictive Ability of Business Cycle Indicators under Test. 2011 , 231, 82-106	7
604	CAN DIVIDEND YIELDS OUT-PREDICT UK STOCK RETURNS WITHOUT SHORT RATES?*. 2011 , 79, 1179-1196	О
603	Does Money Growth Granger Cause Inflation in the Euro Area? Evidence from Out-of-Sample Forecasts Using Bayesian VARs*. 2011 , 87, 45-60	3
602	Stock Market Liquidity and the Business Cycle. 2011 , 66, 139-176	197
601	Forecasting stock market returns: The sum of the parts is more than the whole. 2011 , 100, 514-537	242
600	Combining probability forecasts. 2011 , 27, 208-223	31
599	How accurate are government forecasts of economic fundamentals? The case of Taiwan. 2011 , 27, 1066-1075	7
598	Detecting human influence on climate using neural networks based Granger causality. 2011 , 103, 103-107	18
597	Short-term monitoring of the Spanish government balance. 2011 , 2, 97-119	2
596	Combining forecasts based on multiple encompassing tests in a macroeconomic core system. 2011 , 30, 579-596	16
595	Modeling stock index returns by means of partial least-squares methods: An out-of-sample analysis for three stock markets. 2011 , 27, 253-266	3
594	Annals issue on forecasting Quest editors Introduction. Journal of Econometrics, 2011, 164, 1-3 2.6	
593	Understanding models [Forecasting performance. Journal of Econometrics, 2011, 164, 158-172 2.6	30
592	Mean reversion in the US unemployment rate Levidence from bootstrapped out-of-sample forecasts. 2011 , 18, 643-646	4
591	On the statistical and economic performance of stock return predictive regression models: an international perspective. 2011 , 11, 175-193	12
590	Does Money matter for U.S. Inflation? Evidence from Bayesian VARs. 2011 , 57, 531-550	1
589	Model selection for forecast combination. 2011 , 43, 1721-1727	1
588	Persistence in the Short- and Long-Term Tourist Arrivals to Australia. 2011 , 50, 213-229	29

587	Multivariate Forecast Evaluation and Rationality Testing. 2012, 94, 1066-1080	34
586	The Changing Relationship Between Commodity Prices and Equity Prices in Commodity Exporting Countries. 2012 , 60, 533-569	9
585	Short-horizon return predictability and oil prices. 2012 , 12, 1909-1934	5
584	Comparing Predictive Accuracy, Twenty Years Later: A Personal Perspective on the Use and Abuse of Diebold-Mariano Tests. 2012 ,	34
583	Have structural changes eliminated the out-of-sample ability of financial variables to forecast real activity after the mid-1980s? Evidence from the Canadian economy. 2012 , 44, 3965-3985	1
582	On the Granger causality between median inflation and price dispersion. 2012 , 44, 4221-4238	8
581	Testing Predictive Ability and Power Robustification. 2012 , 30, 288-296	2
580	Reality Checks and Comparisons of Nested Predictive Models. 2012 , 30, 53-66	50
579	Does the choice of estimator matter when forecasting returns?. 2012 , 36, 2632-2640	152
578	South African stock return predictability in the context data mining: The role of financial variables and international stock returns. 2012 , 29, 908-916	26
577	Do disaggregated CPI data improve the accuracy of inflation forecasts?. 2012 , 29, 1305-1313	4
576	How to Evaluate an Early-Warning System: Toward a Unified Statistical Framework for Assessing Financial Crises Forecasting Methods. 2012 , 60, 75-113	49
575	Bibliography. 2012 , 487-535	
574	A New Forecasting Model for USD/CNY Exchange Rate. 2012 , 16,	7
573	Prvoir sans persistance. 2012 , 63, 581	
572	Statistical and Economic Methods for Evaluating Exchange Rate Predictability. 2012 , 221-263	12
571	Out-of-Sample Forecast Tests Robust to the Choice of Window Size. 2012 , 30, 432-453	198
570	Do Food Commodity Prices Have Asymmetric Effects on Euro-Area Inflation?. 2012,	21

569	Nested Forecast Model Comparisons: A New Approach to Testing Equal Accuracy. 2012,	6
568	Cost of Capital Dynamics Implied by Firm Fundamentals. 2012 ,	
567	Forecasting through the Rear-View Mirror: Data Revisions and Bond Return Predictability. 2012,	9
566	Market Expectations in the Cross Section of Present Values. 2012 ,	2
565	Mood-Misattribution Effect on Energy Finance: A Biorhythm Approach. 2012 , 213-233	1
564	Comparing Predictive Accuracy, Twenty Years Later: A Personal Perspective on the Use and Abuse of Diebold-Mariano Tests. 2012 ,	2
563	Persistence and Cycles in the US Federal Funds Rate. 2012 ,	
562	Options-Implied Variance and Future Stock Returns. 2012 ,	
561	Countercyclical Currency Risk Premia. 2012 ,	2
560	International Stock Return Predictability: What is the Role of the United States?. 2012 ,	3
559	Out-of-Sample Equity Premium Predictability and Sample Split Invariant Inference. 2012,	
558	Predicting Market Returns Using Aggregate Implied Cost of Capital. 2012 ,	3
557	Volatility forecasts evaluation and comparison. 2012 , 4, 1-12	11
556	On the forecasting accuracy of multivariate GARCH models. 2012 , 27, 934-955	118
555	D-separation, forecasting, and economic science: a conjecture. 2012 , 73, 295-314	10
554	The performance of short-term forecasts of the German economy before and during the 2008/2009 recession. 2012 , 28, 428-445	29
553	Markov switching and exchange rate predictability. 2012 , 28, 353-365	27
552	Forecasting US state-level employment growth: An amalgamation approach. 2012 , 28, 315-327	16

551	Are freight futures markets efficient? Evidence from IMAREX. 2012 , 28, 644-659	25
550	Do Decomposed Financial Ratios Predict Stock Returns and Fundamentals Better?. 2012 , 47, 531-564	5
549	Forecast Evaluation of Nonlinear Models: The Case of Long-Span Real Exchange Rates. 2012 , 31, 580-595	3
548	NONLINEARITY, MACROECONOMIC FACTORS AND THE DOLLAR-STERLING REAL EXCHANGE RATE. 2012 , 17, 337-346	1
547	GROSS DOMESTIC PRODUCT GROWTH PREDICTIONS THROUGH THE YIELD SPREAD: TIME-VARIATION AND STRUCTURAL BREAKS. 2013 , 18, 1-24	12
546	Nonlinear Forecasting Using Factor-Augmented Models. 2013 , 32, 32-40	2
545	Nowcasting with Google Trends in an Emerging Market. 2013 , 32, 289-298	128
544	On the predictability of time-varying VAR and DSGE models. 2013 , 45, 635-664	14
543	Forecasting Nevada gross gaming revenue and taxable sales using coincident and leading employment indexes. 2013 , 44, 387-417	2
542	International Stock Return Predictability: What Is the Role of the United States?. 2013 , 68, 1633-1662	288
541	Nonlinear and nonparametric modeling approaches for probabilistic forecasting of the US gross national product. 2013 , 17,	3
540	Predicting market returns using aggregate implied cost of capital. 2013 , 110, 419-436	74
539	The output gap and stock returns: Do cyclical fluctuations predict portfolio returns?. 2013, 26, 40-50	9
538	Can US economic variables predict the Chinese stock market?. 2013 , 22, 69-87	43
537	Macroeconomic Variables and South African Stock Return Predictability. 2013, 30, 612-622	24
536	On loss functions and ranking forecasting performances of multivariate volatility models. <i>Journal of Econometrics</i> , 2013 , 173, 1-10	75
535	Forecasting the Price of Oil. 2013 , 427-507	145
534	Advances in Forecast Evaluation. 2013 , 1107-1201	77

533	Advances in Forecasting under Instability. 2013 , 2, 1203-1324	57
532	Forecasting Stock Returns. 2013 , 2, 328-383	206
531	Nowcasting unemployment rate and new car sales in south-western Europe with Google Trends. 2013 , 14, 129-165	21
530	Predicting BidAsk Spreads Using Long-Memory Autoregressive Conditional Poisson Models. 2013 , 32, 724-742	15
529	Comparing forecast accuracy: A Monte Carlo investigation. 2013 , 29, 13-27	177
528	Are forecast updates progressive?. 2013 , 93, 9-18	
527	On the use of cross-sectional measures of forecast uncertainty. 2013 , 29, 367-377	1
526	Conditional forecast selection from many forecasts: An application to the Yen/Dollar exchange rate. 2013 , 28, 1-18	3
525	Improving judgmental adjustment of model-based forecasts. 2013 , 93, 1-8	2
524	Determining the MSE-optimal cross section to forecast. <i>Journal of Econometrics</i> , 2013 , 175, 61-70 2.6	1
524 523	Determining the MSE-optimal cross section to forecast. <i>Journal of Econometrics</i> , 2013 , 175, 61-70 2.6 Forecasting ENSO with a smooth transition autoregressive model. 2013 , 40, 181-190	23
523	Forecasting ENSO with a smooth transition autoregressive model. 2013 , 40, 181-190	23
523 522	Forecasting ENSO with a smooth transition autoregressive model. 2013 , 40, 181-190 A new approach to tests of pricing-to-market. 2013 , 32, 654-667 Exchange rates and individual good's price misalignment: Evidence of long-horizon predictability.	23
523 522 521	Forecasting ENSO with a smooth transition autoregressive model. 2013, 40, 181-190 A new approach to tests of pricing-to-market. 2013, 32, 654-667 Exchange rates and individual good's price misalignment: Evidence of long-horizon predictability. 2013, 32, 611-636	23 4
523522521520	Forecasting ENSO with a smooth transition autoregressive model. 2013, 40, 181-190 A new approach to tests of pricing-to-market. 2013, 32, 654-667 Exchange rates and individual good's price misalignment: Evidence of long-horizon predictability. 2013, 32, 611-636 Market Expectations in the Cross-Section of Present Values. 2013, 68, 1721-1756 Credit Spreads as Predictors of Real-Time Economic Activity: A Bayesian Model-Averaging	23 4 1 174
523522521520519	Forecasting ENSO with a smooth transition autoregressive model. 2013, 40, 181-190 A new approach to tests of pricing-to-market. 2013, 32, 654-667 Exchange rates and individual good's price misalignment: Evidence of long-horizon predictability. 2013, 32, 611-636 Market Expectations in the Cross-Section of Present Values. 2013, 68, 1721-1756 Credit Spreads as Predictors of Real-Time Economic Activity: A Bayesian Model-Averaging Approach. 2013, 95, 1501-1519	23 4 1 174 69

515	The E ed Modelland the Predictability of Stock Returns*. 2013 , 17, 1489-1533	50
514	The Role of Asset Prices in Forecasting Inflation and Output in South Africa. 2013 , 12, 239-291	28
513	Comparison of Realized Measure and Implied Volatility in Forecasting Volatility. 2013, 32, 522-533	11
512	Towards a Measure of Core Inflation using Singular Spectrum Analysis. 2013 , 81, 307-329	2
511	Persistence Characteristics of Nordic Tourist Arrivals in Madeira and their Forecasting. 2013, 13, 44-57	1
510	UK stock market predictability: evidence of time variation. 2013 , 23, 1043-1055	3
509	Quantile Prediction. 2013 , 2, 961-994	11
508	Exchange Rate Predictability. 2013 , 51, 1063-1119	265
507	Tail Risk and Asset Prices. 2013 ,	19
506	Credible Granger-Causality Inference with Modest Sample Lengths: A Cross-Sample Validation Approach. 2013 ,	
505	Mining Big Data Using Parsimonious Factor and Shrinkage Methods. 2013,	6
504	DOES THE BIC ESTIMATE AND FORECAST BETTER THAN THE AIC?. 2013 , 28, 47-64	3
503	Tail Risk and Asset Prices. 2013 ,	O
502	Measuring the Realized Skewness in Noisy Semi-Martingale with Jumps Using High Frequency Data. 2013 ,	
501	Exchange Rate Predictability. 2013 ,	1
500	Forecasting Stock Returns: Do Commodity Prices Help?. 2014 ,	
499	Credible Granger-Causality Inference with Modest Sample Lengths: A Cross-Sample Validation Approach. 2014 , 2, 72-91	14
498	International Capital Flows and Bond Risk Premia. 2014 ,	

497	The Elusive Predictive Ability of Global Inflation. 2014,	1
496	Aggregate Short Interest and Return Predictability. 2014 ,	2
495	Do Exchange Rates Really Help Forecasting Commodity Prices?. 2014 ,	0
494	Stock Market Ambiguity and the Equity Premium. 2014 ,	3
493	Forecasting House Prices in the 50 States Using Dynamic Model Averaging and Dynamic Model Selection. 2014 ,	
492	Liquidity Premium and Return Predictability in U.S. Inflation-Linked Bonds Market. 2014,	1
491	A Comprehensive Look at Size, Value and Momentum Return Predictability. 2014,	
490	Forecasting Stock Returns: Do Commodity Prices Help?. 2014 , 33, 627-639	18
489	International Capital Flows and Bond Risk Premia. 2014 , 04, 1450001	5
488	Tail Risk and Asset Prices. 2014 , 27, 2841-2871	277
488 487	Tail Risk and Asset Prices. 2014 , 27, 2841-2871 Donf! Fight the Fed!. 2014 , 18, 623-679	277
487	Donll Fight the Fed!. 2014 , 18, 623-679	22
4 ⁸ 7	Donfl Fight the Fed!. 2014, 18, 623-679 Fama French factors and US stock return predictability. 2014, 15, 110-128	22
487 486 485	Donfl Fight the Fed!. 2014, 18, 623-679 Fama French factors and US stock return predictability. 2014, 15, 110-128 Retail sales: persistence in the short-term and long-term dynamics. 2014, 25, 367-386	22
487 486 485 484	Donld Fight the Fed!. 2014, 18, 623-679 Fama French factors and US stock return predictability. 2014, 15, 110-128 Retail sales: persistence in the short-term and long-term dynamics. 2014, 25, 367-386 Long-Run and Cyclical Dynamics in the US Stock Market. 2014, 33, 147-161	22 2 0
487 486 485 484 483	Donfl Fight the Fed!. 2014, 18, 623-679 Fama French factors and US stock return predictability. 2014, 15, 110-128 Retail sales: persistence in the short-term and long-term dynamics. 2014, 25, 367-386 Long-Run and Cyclical Dynamics in the US Stock Market. 2014, 33, 147-161 Does the level of the yield curve predict inflation?. 2014, 21, 477-480 The NelsonBiegel Model of the Term Structure of Option Implied Volatility and Volatility	22 2 0

479	EVALUATING MACROECONOMIC FORECASTS: A CONCISE REVIEW OF SOME RECENT DEVELOPMENTS. 2014 , 28, 195-208	3
478	A predictability test for a small number of nested models. <i>Journal of Econometrics</i> , 2014 , 182, 174-185 2.6	4
477	Investor sentiment and return predictability of disagreement. 2014 , 42, 166-178	53
476	Forecasting exchange rates out-of-sample with panel methods and real-time data. 2014 , 43, 1-18	31
475	Forecasting returns: New European evidence. 2014 , 26, 76-95	27
474	Energy consumption, carbon emissions, and economic growth in India: Evidence from directed acyclic graphs. 2014 , 38, 533-540	104
473	Human capital, household capital and asset returns. 2014 , 42, 11-22	8
472	Forecasting GDP growth with financial market data in Finland: Revisiting stylized facts in a small open economy during the financial crisis. 2014 , 23, 90-97	5
471	TESTS OF EQUAL FORECAST ACCURACY FOR OVERLAPPING MODELS. 2014 , 29, 415-430	6
470	Do food commodity prices have asymmetric effects on euro-area inflation?. 2014 , 18,	77
469	The role of correlation dynamics in sector allocation. 2014 , 48, 1-12	16
468	Evaluating CPBB Forecasts. 2014 , 162, 215-221	1
467	Forecasting inflation using commodity price aggregates. <i>Journal of Econometrics</i> , 2014 , 183, 117-134 2.6	30
466	Forecasting Mixed-Frequency Time Series with ECM-MIDAS Models. 2014 , 33, 198-213	12
465	What expenditure does Anglosphere foreign borrowing fund?. 2014 , 40, 63-78	21
464	Options-implied variance and future stock returns. 2014 , 44, 93-113	21
463	On stock market illiquidity and real-time GDP growth. 2014 , 44, 210-229	17
462	Predicting Economic Activity with Financial Market Data in a Small Open Economy: Revisiting Stylized Facts During Economic Turbulence. 2014 , 217-234	

461	Testing the Out-of-Sample Forecasting Ability of a Financial Conditions Index for South Africa. 2015 , 51, 486-501	6
460	Comment. 2015 , 33, 17-21	7
459	Comment. 2015 , 33, 22-24	3
458	Forecasting the density of returns in crude oil futures markets. 2015 , 38, 201	2
457	The information content of the open interest of credit default swaps. 2015 , 29, 381-427	2
456	New IJF editors. 2015 , 31, 1104	
455	Measuring the Volatility of Wheat Futures Prices on the LIFFE. 2015 , 66, 20-35	6
454	Economic theory and forecasting: lessons from the literature. 2015 , 18, C22-C41	9
453	Does Disagreement Amongst Forecasters Have Predictive Value?. 2015 , 34, 290-302	4
452	Robust Forecast Comparison. 2015 ,	1
451	Information Variables and Equity Premium Predictability: Canadian Evidence. 2015,	
450	Some Theoretical Results on Forecast Combinations. 2015,	
449	Modeling Autoregressive Processes with Moving-Quantiles-Implied Nonlinearity. 2015 , 3, 2-54	1
448	The Momentum Gap and Return Predictability. 2015 ,	3
447	Dissecting Modelss Forecasting Performance. 2015 ,	
446	Aggregate Distress Risk and Equity Returns. 2015 ,	
445	Average Skewness Matters!. 2015 ,	
444	Oil prices and UK industry-level stock returns. 2015 , 47, 2608-2627	22

(2015-2015)

443	Can behavioral biases explain the rejections of the expectation hypothesis of the term structure of interest rates?. 2015 , 58, 179-193	5
442	Competitiveness and government expenditure: The Australian example. 2015, 49, 154-161	10
441	Stock return forecasting: Some new evidence. 2015 , 40, 38-51	133
440	Tracking Chinese CPI inflation in real time. 2015 , 48, 1619-1641	4
439	Constructing a new leading indicator for unemployment from a survey among German employment agencies. 2015 , 47, 3540-3558	11
438	Conditional equity risk premia and realized variance jump risk. 2015 , 40, 295-317	1
437	Linking wealth and labour income with stock returns and government bond yields. 2015, 21, 806-825	19
436	Location, location, location: currency effects and return predictability?. 2015 , 47, 1883-1898	9
435	On the stock market liquidity and the business cycle: A multi country approach. 2015 , 38, 44-69	12
434	Balance sheets of financial intermediaries: Do they forecast economic activity?. 2015 , 31, 263-275	2
433	The cross section of expected holding period returns and their dynamics: A present value approach. 2015 , 116, 505-525	34
432	Exchange Rates and Fundamentals: A New Look at the Evidence on Long-Horizon Predictability. 2015 , 43, 147-159	1
431	Experiences and Challenges in the Development of the Chinese Capital Market. 2015,	
430	Consumption risk and the cross-section of government bond returns. 2015 , 32, 180-200	4
429	Credit conditions and stock return predictability. 2015 , 74, 117-132	23
428	Enhancing the forecasting power of exchange rate models by introducing nonlinearity: Does it work?. 2015 , 50, 27-39	12
427	Nested forecast model comparisons: A new approach to testing equal accuracy. <i>Journal of Econometrics</i> , 2015 , 186, 160-177	28
426	Comparing Predictive Accuracy, Twenty Years Later: A Personal Perspective on the Use and Abuse of DieboldMariano Tests. 2015 , 33, 1-1	169

425	Macroeconomic forecasting during the Great Recession : The return of non-linearity?. 2015 , 31, 664-679	36
424	Comparing the effectiveness of traditional vs. mechanized identification methods in post-sample forecasting for a macroeconomic Granger causality analysis. 2015 , 31, 488-500	2
423	Is carbon emissions trading profitable?. 2015 , 47, 84-92	24
422	Are Asian Stock Market Returns Predictable?. 2015 , 51, 867-878	5
421	Expected Returns in Treasury Bonds. 2015 , 28, 2859-2901	91
420	End-of-the-year economic growth and time-varying expected returns. 2015 , 115, 136-154	22
419	Modelling stock return volatility dynamics in selected African markets. 2015 , 45, 50-73	2
418	Forecasting house prices in the 50 states using Dynamic Model Averaging and Dynamic Model Selection. 2015 , 31, 63-78	58
417	Information Aggregation and Data Snooping. 2016 ,	O
416	Economic Policy Uncertainty in China and Stock Market Expected Returns. 2016,	5
415	Systemic Default and Return Predictability in the Stock and Bond Markets. 2016,	2
414	The Time Varying Lambda Factor in Nelson-Siegel Model and Its Predictive Power for the Real Economic Activity. 2016 ,	
413	Mining Big Data Using Parsimonious Factor, Machine Learning, Variable Selection and Shrinkage Methods. 2016 ,	3
412	Volatility Forecasting: Downside Risk, Jumps and Leverage Effect. 2016 , 4, 8	32
411	Monetary Policy Uncertainty and Bond Risk Premium. 2016,	4
410	Nonnested model comparisons for time series. 2016 , 103, 905-914	1
409	Forecasting the LIBOR-Federal Funds Rate Spread During and After the Financial Crisis. 2016, 36, 345-374	2
408	Can Internet Search Queries Help to Predict Stock Market Volatility?. 2016 , 22, 171-192	164

407	Improved Tests for Forecast Comparisons in the Presence of Instabilities. 2016 , 37, 650-659	6
406	The Taylor Rule, Wealth Effects and the Exchange Rate. 2016 , 24, 282-301	5
405	Weighted maximum likelihood for dynamic factor analysis and forecasting with mixed frequency data. <i>Journal of Econometrics</i> , 2016 , 193, 405-417	10
404	Cross-sectional return dispersion and the equity premium. 2016 , 29, 87-109	30
403	A comparison of some out-of-sample tests of predictability in iterated multi-step-ahead forecasts. 2016 , 70, 304-319	6
402	Short interest and aggregate stock returns. 2016 , 121, 46-65	168
401	Ethanol and field crops: Is there a price connection?. 2016 , 63, 53-61	14
400	Chinese Stock Market Return Predictability: Adaptive Complete Subset Regressions. 2016 , 45, 779-804	3
399	Forecasting Inflation Across Euro Area Countries and Sectors: A Panel VAR Approach. 2016 , 36, 431	1
398	The predictive performance of commodity futures risk factors. 2016 , 71, 20-36	6
397	Forecasting in Economics and Finance. 2016 , 8, 81-110	26
396	Information Flow Between Forward and Spot Markets: Evidence From the Chinese Renminbi. 2016 , 36, 695-718	3
395	Chinese stock market volatility and the role of U.S. economic variables. 2016 , 39, 70-83	28
394	Revisiting Growth-Poverty Relationship: A Medium-Term Causality Approach. 2016 , 84, 624-635	2
393	Persistence and cyclical dependence in the monthly euribor rate. 2016 , 40, 157-171	4
392	Can commodity returns forecast Canadian sector stock returns?. 2016 , 41, 172-188	16
391	Real-time nowcasting of nominal GDP with structural breaks. <i>Journal of Econometrics</i> , 2016 , 191, 312-32 4 .6	12
390	Finite sample weighting of recursive forecast errors. 2016 , 32, 458-474	

389	Comparison of Value-at-Risk models using the MCS approach. 2016 , 31, 579-608	27
388	Stock return predictability and determinants of predictability and profits. 2016 , 26, 153-173	99
387	Outlier detection in structural time series models: The indicator saturation approach. 2016 , 32, 180-202	14
386	Evaluation of volatility predictions in a VaR framework. 2016 , 16, 695-709	8
385	Intraday volatility interaction between the crude oil and equity markets. 2016 , 40, 1-13	65
384	Predicting asset returns in the BRICS: The role of macroeconomic and fundamental predictors. 2016 , 41, 122-143	23
383	Can currency-based risk factors help forecast exchange rates?. 2016 , 32, 75-97	10
382	Relevance of Goodwill Impairments to Cash Flow Prediction and Forecasting. 2016, 31, 339-364	9
381	Forecast Combinations in a DSGE-VAR Lab. 2017, 36, 305-324	8
380	Yield spread and the income distribution. 2017 , 65, 363-377	2
379	Overnight returns of stock indexes: Evidence from ETFs and futures. 2017, 48, 440-451	12
378	Mismatch and the Forecasting Performance of Matching Functions. 2017 , 79, 101-123	2
377	Tests of equal accuracy for nested models with estimated factors. <i>Journal of Econometrics</i> , 2017 , 198, 231-252	15
376	Forecasting key US macroeconomic variables with a factor-augmented Qual VAR. 2017 , 36, 640-650	2
375	Dissecting models' forecasting performance. 2017 , 67, 294-299	3
374	Enriching demand forecasts with managerial information to improve inventory replenishment decisions: Exploiting judgment and fostering learning. 2017 , 261, 182-194	12
373	Improving the power of the DieboldMarianoWest test for least squares predictions. 2017, 33, 618-626	1
372	Can investor attention predict oil prices?. 2017 , 66, 547-558	53

(2017-2017)

371	Stock return predictability in emerging markets: Does the choice of predictors and models matter across countries?. 2017 , 42, 39-60	6
370	Gaussian estimation and forecasting of the U.K. yield curve with multi-factor continuous-time models. 2017 , 52, 119-129	3
369	The new MIBA model: Real-time nowcasting of French GDP using the Banque de France's monthly business survey. 2017 , 64, 26-39	О
368	Stickiness of employee expenses and implications for stock returns. 2017 , 7, 297-309	2
367	Out-of-sample equity premium predictability and sample split[hvariant inference. 2017, 84, 188-201	7
366	Forecasting broad money velocity. 2017 , 42, 421-432	5
365	Multi-level factor analysis of bond risk premia. 2017 , 21,	
364	Persistence and cycles in the us federal funds rate. 2017 , 52, 1-8	3
363	Consumer Attitudes and Their Forecasting Power for Consumer Spending. 2017, 49, 1031-1058	8
362	Anchoring the yield curve using survey expectations. 2017 , 32, 1055-1068	19
362 361	Anchoring the yield curve using survey expectations. 2017 , 32, 1055-1068 Market states and the risk-return tradeoff. 2017 , 65, 314-327	19 9
361	Market states and the risk-return tradeoff. 2017 , 65, 314-327	9
361 360	Market states and the risk-return tradeoff. 2017 , 65, 314-327 Forecasting market returns: bagging or combining?. 2017 , 33, 102-120	9
361 360 359	Market states and the risk-return tradeoff. 2017 , 65, 314-327 Forecasting market returns: bagging or combining?. 2017 , 33, 102-120 Volatility Smile and One-Month Foreign Currency Volatility Forecasts. 2017 , 37, 286-312 Rolling window selection for out-of-sample forecasting with time-varying parameters. <i>Journal of</i>	9 16 5
361 360 359 358	Market states and the risk-return tradeoff. 2017, 65, 314-327 Forecasting market returns: bagging or combining?. 2017, 33, 102-120 Volatility Smile and One-Month Foreign Currency Volatility Forecasts. 2017, 37, 286-312 Rolling window selection for out-of-sample forecasting with time-varying parameters. <i>Journal of Econometrics</i> , 2017, 196, 55-67 2.6	9 16 5 97
361 360 359 358 357	Market states and the risk-return tradeoff. 2017, 65, 314-327 Forecasting market returns: bagging or combining?. 2017, 33, 102-120 Volatility Smile and One-Month Foreign Currency Volatility Forecasts. 2017, 37, 286-312 Rolling window selection for out-of-sample forecasting with time-varying parameters. <i>Journal of Econometrics</i> , 2017, 196, 55-67 Market Illiquidity and Conditional Equity Premium. 2017, 46, 743-766 The Role of Current Account Balance in Forecasting the US Equity Premium: Evidence From a	9 16 5 97 5

353	MACROECONOMIC NOISE REMOVAL ALGORITHM (MARINER). 2017 , 23, 549-565	
352	Does money supply growth contain predictive power for stock returns? Evidence and explanation. 2017 , 8, 119	1
351	A Near Optimal Test for Structural Breaks When Forecasting Under Square Error Loss. 2017,	
350	Capital Heterogeneity, Time-to-Build, and Return Predictability. 2017,	1
349	Volatility Forecasting: The Role of Internet Search Activity and Implied Volatility. 2017,	1
348	The Risk-Return Tradeoff Among Equity Factors. 2017 ,	O
347	Big Data Analytics in Economics: What Have We Learned So Far, and Where Should We Go from Here?. 2017 ,	2
346	Macroeconomic News in the Cross Section of Asset Growth. 2017,	
345	Aggregating the Panel of Daily Textual Sentiment for Sparse Forecasting of Economic Growth. 2017 ,	
344	Disagreement, Aggregate Trading Volume, and Excess Market Returns. 2017,	O
343	Forecasting Inflation in Latin America with Core Measures. 2017,	O
342	Long-Range Dependence in the Realized (Exponential) GARCH Framework. 2017,	
341	A non-linear Granger-causality framework to investigate climate Degetation dynamics. 2017 , 10, 1945-1960	56
340	Implementing Tests for Forecast Evaluation in the Presence of Instabilities. 2017, 17, 850-865	O
339	Conditional Equity Premium and Aggregate Investment: Is the Stock Market a Sideshow?. 2017,	1
338	Forecasting Performance of Markov-Switching GARCH Models: A Large-Scale Empirical Study. 2017 ,	1
337	Oil shocks and stock return volatility. 2018 , 68, 1-9	4
336	Can stock market liquidity and volatility predict business cycles?. 2018 , 35, 81-96	3

335	Forecasting realized volatility of oil futures market: A new insight. 2018 , 37, 419-436	58
334	Investor Attention and Stock Returns: International Evidence. 2018, 54, 3168-3188	5
333	Forecasting performance of smooth transition autoregressive (STAR) model on travel and leisure stock index. 2018 , 4, 90-100	8
332	A novel decompose-ensemble methodology with AIC-ANN approach for crude oil forecasting. 2018 , 154, 328-336	49
331	Return predictability and contrarian profits of international index futures. 2018 , 38, 788-803	3
330	Forecasting the aggregate oil price volatility in a data-rich environment. 2018 , 72, 320-332	41
329	Mining big data using parsimonious factor, machine learning, variable selection and shrinkage methods. 2018 , 34, 339-354	39
328	Simple robust tests for the specification of high-frequency predictors of a low-frequency series. 2018 , 5, 45-66	3
327	Short-run electricity load forecasting with combinations of stationary wavelet transforms. 2018 , 264, 149-164	40
326	Stock returns forecasting with metals: sentiment vs. fundamentals. 2018 , 24, 458-477	6
325	The determinants of CDS spreads: evidence from the model space. 2018 , 21, 63-118	3
324	The Role of El Nië Southern Oscillation in Commodity Price Movement and Predictability. 2018 , 100, 239-263	9
323	A comprehensive look at the return predictability of variance risk premia. 2018, 38, 425-445	4
322	Nowcasting with the help of foreign indicators: The case of Mexico. 2018 , 69, 160-168	7
321	Dynamic trading volume and stock return relation: Does it hold out of sample?. 2018 , 58, 195-210	8
320	Forecasting through the Rearview Mirror: Data Revisions and Bond Return Predictability. 2018, 31, 678-714	28
319	Judgement and Supply Chain Dynamics. 2018 , 219-260	
318	Predicting Stock Returns. 2018,	1

317	Forecasting Stock ReturnsHistorical Mean Vs. Dividend Yield: Rolling Regressions and Time-Variation. 2018 , 27-56	1
316	Investor attention and currency performance: international evidence. 2018 , 50, 2525-2551	12
315	Forecasting inflation in post-oil boom years: A case for regime switches?. 2018 , 42, 369-385	О
314	Stock market return predictability: Does network topology matter?. 2018 , 51, 433-460	6
313	Asymptotic Inference for Performance Fees and the Predictability of Asset Returns. 2018, 36, 426-437	6
312	Time-Varying Factor Risk and Price of Risk Premiums. 2018 ,	
311	The Predictive Relationship Between Exchange Rate Expectations and Base Metal Prices. 2018,	1
310	Predicting Relative Forecasting Performance: An Empirical Investigation. 2018,	
309	Nowcasting Private Consumption: Traditional Indicators, Uncertainty Measures, Credit Cards and Some Internet Data. 2018 ,	28
308	Pockets of Predictability. 2018,	13
308	Pockets of Predictability. 2018, Oil Prices and the U.S. Dollar Exchange Rate: Evidence from the Monetary Model. 2018, 10, 17	13
		0
307	Oil Prices and the U.S. Dollar Exchange Rate: Evidence from the Monetary Model. 2018 , 10, 17	
307	Oil Prices and the U.S. Dollar Exchange Rate: Evidence from the Monetary Model. 2018, 10, 17 Forecasting Base Metal Prices with Commodity Currencies. 2018,	O
307 306 305	Oil Prices and the U.S. Dollar Exchange Rate: Evidence from the Monetary Model. 2018, 10, 17 Forecasting Base Metal Prices with Commodity Currencies. 2018, Real Time Macro Factors in Bond Risk Premium. 2018,	0
307 306 305	Oil Prices and the U.S. Dollar Exchange Rate: Evidence from the Monetary Model. 2018, 10, 17 Forecasting Base Metal Prices with Commodity Currencies. 2018, Real Time Macro Factors in Bond Risk Premium. 2018, The Risk-Return Tradeoo Among Equity Factors. 2018,	0
307 306 305 304 303	Oil Prices and the U.S. Dollar Exchange Rate: Evidence from the Monetary Model. 2018, 10, 17 Forecasting Base Metal Prices with Commodity Currencies. 2018, Real Time Macro Factors in Bond Risk Premium. 2018, The Risk-Return Tradeoo Among Equity Factors. 2018, On the Stock Market Variance-Return or Price Relations: A Tale Of Two Variances. 2018,	0 0 2

(2019-2018)

299	Group penalized unrestricted mixed data sampling model with application to forecasting US GDP growth. 2018 , 75, 221-236	6
298	The model confidence set package for R. 2018 , 8, 144	21
297	Sentiment-based momentum strategy. 2018 , 58, 52-68	9
296	World output gap and global stock returns. 2018 , 48, 181-197	7
295	Big data analytics in economics: What have we learned so far, and where should we go from here?. 2018 , 51, 695-746	12
294	Forecasting dynamically asymmetric fluctuations of the U.S. business cycle. 2018, 34, 711-732	5
293	Forecasting crude oil price volatility. 2018, 34, 622-635	50
292	Does US Economic Policy Uncertainty matter for European stock markets volatility?. 2018, 512, 215-221	35
291	Forecasting risk with Markov-switching GARCH models:A large-scale performance study. 2018 , 34, 733-747	55
290	Our currency, your attention: Contagion spillovers of investor attention on currency returns. 2019 , 80, 49-61	11
289	Time-varying predictive content of financial variables in forecasting GDP growth in the G-7 countries. 2019 , 71, 211-222	5
288	Time-Series and Cross-Sectional Stock Return Forecasting: New Machine Learning Methods. 2019,	2
287	VIX and volatility forecasting: A new insight. 2019 , 533, 121951	14
286	On tail fatness of macroeconomic dynamics. 2019 , 62, 103154	4
285	Out-of-sample equity premium prediction in the presence of structural breaks. 2019 , 65, 101385	3
284	Reexamining time-varying bond risk premia in the post-financial crisis era. 2019 , 109, 103777	2
283	Challenging the spanning hypothesis at short horizons: Evidence from Norway. 2019, 38, 820-832	
282	Forecasting Australian Real House Price Index: A Comparison of Time Series and Machine Learning Methods. 2019 ,	

281	Questioning the news about economic growth: Sparse forecasting using thousands of news-based sentiment values. 2019 , 35, 1370-1386	26
2 80	Chinese Stock Returns and the Role of News-Based Uncertainty. 2019 , 55, 2949-2969	5
279	Forecasting inflation in Latin America with core measures. 2019 , 35, 1060-1071	
278	Predicting relative forecasting performance: An empirical investigation. 2019 , 35, 1636-1657	9
277	Capturing volatility persistence: a dynamically complete realized EGARCH-MIDAS model. 2019 , 19, 1839-1855	15
276	Predictive power of dividend yields and interest rates for stock returns in South Asia: Evidence from a bias-corrected estimator. 2019 , 62, 267-286	3
275	Forecasting base metal prices with the Chilean exchange rate. 2019 , 62, 256-281	21
274	Size and sign asymmetries in house price adjustments. 2019 , 51, 5268-5281	O
273	Average skewness matters. 2019 , 134, 29-47	29
272	Dividend growth and return predictability: A long-run re-examination of conventional wisdom. 2019 , 52, 112-127	5
271	A forecasting analysis of risk-neutral equity and Treasury volatilities. 2019 , 38, 681-698	3
270	Predictability of Financial Markets in ASEAN Countries using Machine Learning Techniques. 2019,	O
269	Currency jumps, Euribor-OIS spreads and the volatility skew: A study on the dollar-euro crash risk of 2007🛮015. 2019 , 29, 7-16	1
268	Out-of-sample exchange rate predictability in emerging markets: Fundamentals versus technical analysis. 2019 , 61, 241-263	3
267	Forecasting the oil prices: What is the role of skewness risk?. 2019 , 534, 120600	1
266	Predictive Testing for Granger Causality via Posterior Simulation and Cross-validation. 2019 , 275-292	
265	What Goliaths and Davids among Swiss firms tell us about expected returns on Swiss asset markets. 2019 , 155,	
264	The predictive performance of the currency futures basis for spot returns. 2019 , 19, 391-405	1

263	Forecasting the exchange rate using nonlinear Taylor rule based models. 2019, 35, 429-442	7
262	Predictive ability of financial variables in changing economic circumstances. 2019 , 47, 37-47	2
261	Stock return distribution and predictability: Evidence from over a century of daily data on the DJIA index. 2019 , 60, 1-25	4
260	Google data in bridge equation models for German GDP. 2019 , 35, 45-66	14
259	Can skewness of the futures-spot basis predict currency spot returns?. 2019 , 39, 1435-1449	2
258	Stock return predictability: Evidence from a structural model. 2019 , 59, 412-424	1
257	Can economic policy uncertainty, oil prices, and investor sentiment predict Islamic stock returns? A multi-scale perspective. 2019 , 53, 40-55	44
256	Forecasting Turkish real GDP growth in a data-rich environment. 2019 , 56, 367-395	2
255	WITHDRAWN: Forecasting performance of smooth transition autoregressive (STAR) model on travel and leisure stock index. 2019 , 5, 12-21	1
254	Estimating and forecasting with a two-country DSGE model of the Euro area and the USA: the merits of diverging interest-rate rules. 2019 , 56, 1283-1323	1
253	ON THE RELATIONSHIP BETWEEN FINANCIAL INSTABILITY AND ECONOMIC PERFORMANCE: STRESSING THE BUSINESS OF NONLINEAR MODELING. 2019 , 23, 80-100	3
252	Cross-Sectional PEG Ratios, Market Equity Premium, and Macroeconomic Activity. 2020 , 35, 471-500	1
251	Estimation of STAR © ARCH Models with Iteratively Weighted Least Squares. 2020 , 55, 87-117	1
250	US real estate inflation prediction: Exchange rates and net foreign assets. 2020 , 75, 53-66	1
249	Does modeling a structural break improve forecast accuracy?. <i>Journal of Econometrics</i> , 2020 , 215, 35-59 2.6	7
248	Forecasting output growth using a DSGE-based decomposition of the South African yield curve. 2020 , 58, 351-378	1
247	Do it with a smile: Forecasting volatility with currency options. 2020 , 34, 101251	1
246	Information Aggregation and P-Hacking. 2020 , 66, 1605-1626	3

245	Consumption Fluctuations and Expected Returns. 2020, 75, 1677-1713	7
244	Predicting exchange rate returns. 2020 , 42, 100668	8
243	Global predictive power of the upside and downside variances of the U.S. equity market. 2020 , 93, 605-619	1
242	Forecasting China's stock market variance. 2020 , 64, 101421	1
241	Do outliers matter? The predictive ability of average skewness on market returns using robust skewness measures. 2020 , 61, 3977	1
240	The Dynamics of Repression and Insurgent Practice in the Black Liberation Struggle. 2020 , 126, 195-259	5
239	The empirical properties of euro area M3, 1980-2017. 2020 , 77, 37-49	3
238	Mind the gap!A monetarist view of the open-economy Phillips curve. 2020 , 117, 103959	
237	The Volatility Forecasting Power of Financial Network Analysis. 2020 , 2020, 1-17	5
236	Time-series and Cross-sectional Stock Return Forecasting: New Machine Learning Methods. 2020 , 1-33	7
235	A three-dimensional asymmetric power HEAVY model. 2020,	О
234	Time to build and bond risk premia. 2020 , 121, 104024	2
233	Fundamentals versus speculation in oil market: The role of asymmetries in price adjustment?. 2020 , 67, 101653	3
232	Factor return forecasting using cashflow spreads. 2020 , 69, 917-931	
231	Comparing predictive accuracy in small samples using fixed-smoothing asymptotics. 2020 , 35, 391-409	8
230	A novel BEMD-based method for forecasting tourist volume with search engine data. 2020 , 13548166209129	95
229	Skewness and index futures return. 2020 , 40, 1648-1664	1
228	Forecasting Australia's real house price index: A comparison of time series and machine learning methods. 2020 , 39, 1098-1118	6

227	Corn Cash Price Forecasting. 2020 , 102, 1297-1320	14
226	On using predictive-ability tests in the selection of time-series prediction models: A Monte Carlo evaluation. 2021 , 37, 445-460	2
225	The high volume return premium and economic fundamentals. 2021, 140, 325-345	1
224	Forecast encompassing tests for the expected shortfall. 2021 , 37, 604-621	О
223	Adjusted dividend-price ratios and stock return predictability: Evidence from China. 2021, 73, 101618	4
222	Forecasting tourist arrivals: Google Trends meets mixed-frequency data. 2021 , 27, 129-148	9
221	Equity premium prediction: keep it sophisticatedly simple. 2021 , 5, 264-286	
220	Boosting nonlinear predictability of macroeconomic time series. 2021 , 37, 151-170	1
219	Forecasting building permits with Google Trends. 1	
218	Measuring uncertainty and uncertainty dispersion from a large set of model predictions.	
217	A Time-Series Model of Interest Rates with the Effective Lower Bound. 2021 , 53, 1005-1046	5
216	Bond return predictability: Evidence from 25 OECD countries. 2021 , 75, 101301	1
215	Time to build and bond risk premia. 2021 , 136, 104080	
214	Assessing the safe haven property of the gold market during COVID-19 pandemic. 2021 , 74, 101666	27
213	Intermediary asset pricing in currency carry trade returns. 2021 , 41, 1241-1267	
213	Intermediary asset pricing in currency carry trade returns. 2021 , 41, 1241-1267 Cointegration, information transmission, and the lead-lag effect between industry portfolios and the stock market. 2021 , 40, 1291	O
	Cointegration, information transmission, and the lead-lag effect between industry portfolios and	0

209	Comparing Predictive Accuracy in the Presence of a Loss Function Shape Parameter. 1-13	Ο
208	The predictive power of stock market's expectations volatility: A financial synchronization phenomenon. 2021 , 16, e0250846	3
207	How far can we forecast? Statistical tests of the predictive content. 2021 , 36, 369-392	O
206	The impact of geopolitical uncertainty on energy volatility. 2021 , 75, 101743	16
205	Stock return predictability: Evaluation based on interval forecasts.	
204	Short-term exchange rate forecasting: A panel combination approach. 2021 , 73, 101367	O
203	German forecasters[harratives: How informative are German business cycle forecast reports?. 1	2
202	Historical geopolitical risk and the behaviour of stock returns in advanced economies. 1-18	2
201	One hundred years of rare disaster concerns and commodity prices.	1
200	Tests of Equal Forecasting Accuracy for Nested Models with Estimated CCE Factors*. 1-40	1
199	Time-varying trend models for forecasting inflation in Australia.	0
198	Forecasting European carbon returns using dimension reduction techniques: Commodity versus financial fundamentals. 2021 ,	1
197	Augmenting Household Expenditure Forecasts with Online Employee-generated Company Reviews 2021 , 85, 463-491	1
196	©o Wild for a While!□A New Test for Forecast Evaluation in Nested Models. 2021 , 9, 2254	3
195	Uncertain Kingdom: Nowcasting Gross Domestic Product and its revisions.	2
194	The Momentum Gap and Return Predictability.	3
193	Forecasting aluminum prices with commodity currencies. 2021 , 73, 102066	5
192	Tail risk and investors©oncerns: Evidence from Brazil. 2021 , 58, 101519	

191 Aggregate Distress Risk and Equity Returns. **2021**, 133, 106296

190	The predictive power of NelsonBiegel factor loadings for the real economy. 2021 , 64, 95-127	1
189	Stock Market and Real Economy: Unwritten History Matters!.	
188	Intraday time series momentum: Global evidence and links to market characteristics. 2021 , 100619	2
187	Consistent Model Selection: Over Rolling Windows. 2013 , 299-330	0
186	Predictability and Specification in Models of Exchange Rate Determination. 2013 , 411-436	2
185	A Survey of Recent Advances in Forecast Accuracy Comparison Testing, with an Extension to Stochastic Dominance. 2013 , 121-143	5
184	Forecast Evaluation. 2020 , 495-537	1
183	The Econometrics of Exchange Rates. 2009 , 1025-1083	3
182	Forecast Combination and Encompassing. 2009 , 169-198	17
181	Taking the Temperature - Forecasting GDP Growth for Mainland China.	4
180	The Yield Curve, Recessions, and the Credibility of the Monetary Regime: Long-Run Evidence, 1875-1997.	1
179	The Predictive Power of the European Economic Sentiment Indicator.	3
178	Real-Time Forecasting of U.S. Bond Yields and Their Excess Returns.	O
177	Taylor Rules and the Euro.	2
176	The 'Fed Model' and the Predictability of Stock Returns.	1
175	GDP Growth Predictions Through the Yield Spread. Time-Variation and Structural Breaks.	1
174	Nested Forecast Model Comparisons: A New Approach to Testing Equal Accuracy.	1

173	On Loss Functions and Ranking Forecasting Performances of Multivariate Volatility Models.	13
172	On the Economic Evaluation of Volatility Forecasts.	6
171	Short-Term Monitoring of the Spanish Government Balance with Mixed-Frequencies Models.	35
170	Reality Checks and Nested Forecast Model Comparisons.	1
169	Forecasting Inflation Using Economic Indicators: The Case of France.	66
168	Don't Fight the Fed!.	2
167	A Predictability Test for a Small Number of Nested Models.	1
166	Does the Stock Market Lead the Economy?.	2
165	Dispersion in Options Traderss' Expectations and Stock Return Predictability.	O
164	The Model Confidence Set Package for R.	11
163	Comparing Predictive Accuracy in Small Samples Using Fixed-Smoothing Asymptotics.	2
162	The Risk-Return Tradeoff Among Equity Factors.	O
161	Mixing Mixed Frequency and Diffusion Indices in Good Times and in Bad.	1
160	Evaluating Long-Horizon Forecasts.	11
159	Consumption Fluctuations and Expected Returns.	1
158	Rediscover Predictability: Information from the Relative Prices of Long-Term and Short-Term Dividends.	2
157	Explaining and Forecasting Euro Area Inflation: The Role of Domestic and Global Factors.	4
156	Comparing Forecasting Performance with Panel Data.	5

155	Forecast-Based Model Selection in the Presence of Structural Breaks.	4
154	Anomalies and the Expected Market Return.	1
153	Using Out-of-Sample Mean Squared Prediction Errors to Test the Martingale Difference Hypothesis.	3
152	Bootstrap Procedures for Recursive Estimation Schemes with Applications to Forecast Model Selection.	3
151	Is Value Premium a Proxy for Time-Varying Investment Opportunities: Some Time Series Evidence.	1
150	Leading Indicators: What Have We Learned?.	4
149	Nonparametric Bootstrap Procedures for Predictive Inference Based on Recursive Estimation Schemes.	8
148	Predictive Density Evaluation.	7
147	Forecasts of US Short-Term Interest Rates: A Flexible Forecast Combination Approach.	1
146	Time-Varying Risk Premia and the Output Gap.	O
145	International Stock Return Predictability: Statistical Evidence and Economic Significance.	3
144	How Good are Dynamic Factor Models at Forecasting Output and Inflation? A Meta-Analytic Approach.	9
143	Inference About Predictive Ability When There are Many Predictors.	1
142	Predicting Growth Rates and Recessions. Assessing U.S. Leading Indicators under Real-Time Conditions. 2008 , 54, 293-318	1
141	Commodity Currencies and Empirical Exchange Rate Puzzles. 2002 , 02, 1	10
140	Does Money Growth Granger-Cause Inflation in the Euro Area? Evidence From Out-Of-Sample Forecasts Using Bayesian Vars. 2008 , 08, 1	4
139	Does Money Matter for U.S. Inflation? Evidence from Bayesian VARs. 2008 , 08, 1	2
138	Understanding the Crude Oil Price: How Important Is the China Factor?. 2011 , 32,	28

137	Stock Prices, Inflation and Stock Returns Predictability.	
136	An Empirical Comparison of Single-Factor Consistent Models: Some Evidence from the Spanish Interest-Rate Cap Data.	
135	The Reliability of Inflation Forecasts Based on Output Gap Estimates in Real Time. 2004, 2004, 1-28	1
134	Bibliography. 2005 , 221-231	
133	Modelling and Forecasting Fiscal Variables for the Euro Area.	3
132	Stock Prices, Inflation and Stock Returns Predictability. 2006 , 27, 71	3
131	Forecasting With the Yield Curve; Level, Slope, and Output 1875-1997.	
130	Multivariate Out-of-Sample Tests for Granger Causality.	
129	Understanding Stock Return Predictability.	
128	The Investment Performance of Common Stocks in Nigeria.	
127	Using a New Open Economy Macroeconomics Model to Make Real Nominal Exchange Rate Forecasts.	
126	MBalignements, rentabilitB et volatilitBur le march⊠es actions. 2008 , 178, 22	
125	The FED Model and Expected Asset Returns.	
124	Multi-Factor Gegenbauer Processes and European Inflation Rates.	
123	Do Decomposed Financial Ratios Predict Stock Returns and Fundamentals Better?.	1
122	Stock Splits and Conditional Value Premium.	
121	Are Forecast Updates Progressive?.	
120	Ranking the Predictive Performances of Value-at-Risk Estimation Methods.	

Testing for Unconditional Predictive Ability. 119 Understanding the Crude Oil Price: How Important is the China Factor?. 118 Tracking Chinese CPI Inflation in Real Time. 117 Markov Switching and Exchange Rate Predictability. 116 Une analyse temps-frquences des cycles financiers. 2011, 62, 441 115 1 MBalignements et volatilit[]2012, Vol. 121, 839-869 114 Tests of Equal Forecast Accuracy for Overlapping Models. 113 Forecasting Returns: New European Evidence. 112 The Impact of Stock Market Illiquidity on Real UK GDP Growth. 111 Forecasting without Persistence. 110 Evaluating the Accuracy of Forecasts from Vector Autoregressions. 109 Risk Horizon and Expected Market Returns. 108 Non-Parametric Spectral Tests for Forecast Accuracy. 107 Biofuels and Food Prices: Searching for the Causal Link. 106 Predictive Regressions Based on Ex Ante Index Futures Market Information. 105 Real-Time Nowcasting of Nominal GDP Under Structural Breaks. 104 Evaluating Conditional Forecasts from Vector Autoregressions. 103 1 Post-Sample Granger Causality Analysis: A New (Relatively) Large-Scale Exemplar. 102

An Empirical Analysis of Value-at-Risk Forecasting Models. 101 Bagging Constrained Equity Premium Predictors. 2014, 330-356 100 Evaluating the Accuracy of Forecasts from Vector Autoregressions. 2014, 117-168 99 Ο Forecasting Performance of a Two-Country DSGE Model of the Euro Area and the United States: 98 The Merits of Diverging Interest-Rate Rules. The Term Structure of Exchange Rate Predictability: Commonality, Scapegoat, and Disageement. 97 Real-Time Exchange Rate Predictability: High Frequency Forecasts with Low Frequency Data. 96 The Stock Return Predictability and Stock Price Decomposition in the Chinese Equity Market. 2015, 150-170 95 The Term Structure of Exchange Rate Predictability: Commonality, Scapegoat, and Disageement. 94 Stock Return Predictability with Taylor Rule Fundamentals. \circ 93 Lotto, How to Win? Skew Timing Strategies. 92 The Determinants of CDS Spreads: Evidence from the Model Space. 91 Stock Index Return Predictability in Frontier Markets: Is It There?. 2016, 193-216 90 89 Information Aggregation for Stock Return Predictability. 88 Implementing Tests for Forecast Evaluation in the Presence of Instabilities. 2017, 17, 850-865 Testing for Differences in Path Forecast Accuracy: Forecast-Error Dynamics Matter. 87 86 The Risk-Return Tradeoff Among Equity Factors. Parameter Uncertainty, Financial Turbulence and Aggregate Stock Returns. 85 Ο

84

More Power for Out-Of-Sample Tests of Predictability.

Can OPEC Cartel Reverse Crude Oil Price Downfall?. 83 Forecasting the Exchange Rate Using Non-Linear Taylor Rule Based Models. 82 Granger Causality between Housing Price and Chonsei Price: Out of Sample Test. 2018, 3, 125-144 81 Identification Bias in Predictive Regressions. 80 Conditional Encompassing Test for Expected Shortfall Jointly Elicitable with Value-at-Risk. 79 Short Interest, Macroeconomic Variables and Aggregate Stock Returns. 78 Dissecting Market Expectations in the Cross-Section of Book-to-Market Ratios. 77 A Tale of Two Returns: Stock and Investment Returns with Investment Specific Technology Shocks. 76 The Rise and Fall of the Carry Trade: Links to Exchange Rate Predictability. \circ 75 Data-Mining Bootstrap Procedure with Potential Predictors in Forecasting Models: Evidence from 74 Eight Countries in the Asia-Pacific Stock Markets. 2019, 23, 333-351 73 EDevelopment of a Methodology for Balancing the Medium Land Long-Term The discontinuation of the EUR/CHF minimum exchange rate: information from option-implied 72 break probabilities. 2020, Fear in commodity return prediction. 2021, 102502 O 71 Comparing forecasting performance in cross-sections. Journal of Econometrics, 2021, 2.6 Return predictability between industries and the stock market in China. 69 68 Liquidity Yield and Exchange Rate Predictability. The High-Volume Return Premium and Economic Fundamentals. 67 Dollar Carry Timing. 66

65	Predictive Accuracy Tests for Prediction of Economic Growth Based on Broadband Infrastructure. 2020 , 137-149		
64	Predicting Bond Return Predictability.		1
63	Now- and Backcasting Initial Claims with High-Dimensional Daily Internet Search-Volume Data.		2
62	Two Out-of-Sample Forecasting Models of the Equity Premium.		
61	Conditional rotation between forecasting models. Journal of Econometrics, 2021,	2.6	1
60	Dynamic factor models: Does the specification matter?. 2021 , 1-32		
59	Idiosyncrasy as a Leading Indicator.		
58	Optimal Out-of-Sample Forecast Evaluation under Stationarity.		
57	A model sufficiency test using permutation entropy.		O
56	Multi-population mortality modeling: When the data is too much and not enough. 2022 , 103, 41-41		
55	Aggregation bias in tests of the commodity currency hypothesis. 2022 , 135, 106392		O
54	Is oil risk important for commodity-related currency returns?. 2022 , 60, 101604		1
53	Forecasting: theory and practice. 2022,		31
52	Conditional Equity Premium and Aggregate Corporate Investment.		
51	A reappraisal of Katonal adaptive theory of consumer behaviour using U.K. data. 2022 , 90, 122-143		
50	Evaluating forecast performance with state dependence. Journal of Econometrics, 2022,	2.6	O
49	The time-varying bond risk premia in China. 2022 , 65, 51-76		
48	A Bias Recognized Is a Bias Sterilized IThe Effects of a Bias in Forecast Evaluation. 2022 , 10, 171		O

(2022-2022)

47	Forecasting fuel prices with the Chilean exchange rate: Going beyond the commodity currency hypothesis. 2022 , 106, 105802	5
46	Proper scoring rules for evaluating density forecasts with asymmetric loss functions. 1-31	
45	On Testing Equal Conditional Predictive Ability Under Measurement Error. 1-13	2
44	Machine-Learning-Based Return Predictors and the Spanning Controversy in Macro-Finance.	0
43	Nowcasting world GDP growth with high-frequency data.	0
42	Forecasting crude oil prices with shrinkage methods: Can nonconvex penalty and Huber loss help?. 2022 , 106014	O
41	Exchange rate return predictability in times of geopolitical risk. 2022 , 81, 102099	2
40	Disaster risk matters in the bond market. 2022 , 47, 102764	
39	Low Interest Rates and the Predictive Content of the Yield Curve.	
38	Forecasting in the Presence of Instabilities: How We Know Whether Models Predict Well and How to Improve Them. 2021 , 59, 1135-1190	3
37	Measurement of Economic Forecast Accuracy: A Systematic Overview of the Empirical Literature. 2022 , 15, 1	1
36	Anomalies and the Expected Market Return. 2022 , 77, 639-681	2
35	Out-of- Sample Stock Return Predictability of Alternative COVID-19 Indices. 1-12	0
34	Analyst rating matters for index futures.	O
33	Idiosyncrasy as a Leading Indicator.	
32	Market operating leverage and expected stock returns.	
31	Us Bilateral Capital Inflows and Housing Price Return.	
30	Stock Market Synchronization and Stock Volatility: The Case of an Emerging Market. 2022, 17, 1-22	

29 Long-horizon stock valuation and return forecasts based on demographic projections. **2022**,

28	Empirical Pricing Kernel and Option-Implied Risk Aversion in China 50 ETF. 1-14	
27	Cryptocurrency Forecasting: More Evidence of the Meese-Rogoff Puzzle. 2022, 10, 2338	1
26	RhythmCount: A Python package to analyse the rhythmicity in count data. 2022 , 63, 101758	
25	Profitability, asset investment, and aggregate stock returns. 2022 , 143, 106597	1
24	Estimation of short-run predictive factor for US growth using state employment data.	
23	Mixing mixed frequency and diffusion indices in good times and in bad: an assessment based on historical data around the great recession of 2008.	
22	Forecasting crash risk in U.S. bank returnsThe role of credit booms. 2022 , 76, 102273	О
21	Searching for the Best Conditional Equity Premium Model.	О
20	Average Tail Risk and Aggregate Stock Returns.	O
19	Enhancing the profitability of lottery strategies. 2022,	О
18	On the Real-Time Predictive Content of Financial Conditions Indices for Growth.	O
17	Average tail risk and aggregate stock returns. 2023 , 82, 101699	О
16	Idiosyncrasy as a Leading Indicator. 1-51	O
15	Macro-financial linkages in the high-frequency domain: Economic fundamentals and the Covid-induced uncertainty channel in US and UK financial markets.	О
14	Anger in predicting the index futures returns.	1
13	Equal Predictive Ability Tests Based on Panel Data with Applications to OECD and IMF Forecasts.	0
12	Impact of decomposition on time series bagging forecasting performance. 2023 , 97, 104725	О

CITATION REPORT

11	Currency exchange rate predictability: The new power of Bitcoin prices. 2023 , 132, 102811	0
10	On bootstrapping tests of equal forecast accuracy for nested models.	O
9	International Portfolio Choice with Frictions: Evidence from Mutual Funds.	0
8	What Drives Firms[Hiring Decisions? An Asset Pricing Perspective.	0
7	Forecasting the exchange rate with the Taylor rule model during times of alternative monetary policies.	0
6	Mixed-gender analyst team and accuracy of earnings forecast: evidence from China. 1-14	O
5	Predicting Bond Return Predictability.	O
4	Equal predictive ability tests based on panel data with applications to OECD and IMF forecasts. 2023 ,	O
3	A time-varying skewness model for Growth-at-Risk. 2023,	0
2	Forecasting Commodity Market Synchronization with Commodity Currencies: A Network-Based Approach. 2023 , 25, 562	O
1	Agree to Disagree[Forecasting Stock Market Implied Volatility Using Financial Report Tone Disagreement Analysis. 2023 , 11, 1591	0