Co-integration with score-driven models: an application inflation rate, and effective federal funds rate

Macroeconomic Dynamics 27, 203-223

DOI: 10.1017/s1365100521000365

Citation Report

#	Article	IF	CITATIONS
1	Robust Estimation and Forecasting of Climate Change Using Score-Driven Ice-Age Models. Econometrics, 2022, 10, 9.	0.9	2
2	Score-driven location plus scale models: asymptotic theory and an application to forecasting Dow Jones volatility. Studies in Nonlinear Dynamics and Econometrics, 2024, 28, 61-82.	0.3	9
3	Signal smoothing for score-driven models: a linear approach. Communications in Statistics Part B: Simulation and Computation, 2024, 53, 829-852.	1.2	1
4	Conservatorship, quantitative easing, and mortgage spreads: a new multi-equation score-driven model of policy actions. Studies in Nonlinear Dynamics and Econometrics, 2022, .	0.3	0
5	Score function scaling for QAR plus Beta-t-EGARCH: an empirical application to the S&P 500. Applied Economics, 0, , 1-14.	2.2	2
6	Factor-augmented QVAR models: an observation-driven approach. Macroeconomic Dynamics, 0, , 1-20.	0.7	O
7	Analysis of Exchange Rate Fluctuations in Japan and Thailand by Using Copula-Based Seemingly Unrelated Regression Model. Lecture Notes in Computer Science, 2023, , 236-247.	1.3	0
8	Generalized Autoregressive Conditional Betas: A New Multivariate Score-Driven Filter. Studies in Nonlinear Dynamics and Econometrics, 2024, .	0.3	O