Andrey L Vasnev

List of Publications by Year
in descending order

#	Article	IF	Citations
1	The forecast combination puzzle: A simple theoretical explanation. International Journal of Forecasting, 2016, 32, 754-762.	6.5	163
2	Inferenceâ€•inâ€•residuals as an Estimation Method for Earnings Management. Abacus, 2018, 54, 154-180.	1.9	27
3	Local sensitivity and diagnostic tests. Econometrics Journal, 2007, 10, 166-192.	2.3	26
4	Optimal selection of expert forecasts with integer programming. Omega, 2018, 78, 165-175.	5.9	15
5	Forecasting Monetary Policy Decisions in Australia: A Forecast Combinations Approach. Journal of Forecasting, 2013, 32, 151-166.	2.8	11
6	MULTIPLE EVENT INCIDENCE AND DURATION ANALYSIS FOR CREDIT DATA INCORPORATING NONâ€STOCHASTIC LOAN MATURITY. Journal of Applied Econometrics, 2014, 29, 627-648.	2.3	11
7	A note on the estimation of optimal weights for density forecast combinations. International Journal of Forecasting, 2016, 32, 391-397.	6.5	11
8	USING MACRO DATA TO OBTAIN BETTER MICRO FORECASTS. Econometric Theory, 2008, 24, .	0.7	8
9	Interpretation and use of sensitivity in econometrics, illustrated with forecast combinations. International Journal of Forecasting, 2015, 31, 769-781.	6.5	7
10	Price Transmission in Conflict-Affected States: Evidence from Cereal Markets of Somalia. Journal of African Economies, 2022, 31, 272-291.	1.8	7
11	Too similar to combine? On negative weights in forecast combination. International Journal of Forecasting, 2023, 39, 18-38.	6.5	6
12	A strategic framework for delivering ongoing feedback at scale. Assessment and Evaluation in Higher Education, 2022, 47, 742-754.	5.6	5
13	Forecast combination for discrete choice models: predicting FOMC monetary policy decisions. Empirical Economics, 2017, 52, 229-254.	3.0	4
14	Conditionally Optimal Weights and Forward-Looking Approaches to Combining Forecasts. SSRN Electronic Journal, 0, , .	0.4	4
15	Sensitivity of GLS estimators in random effects models. Journal of Multivariate Analysis, 2010, 101, 1252-1262.	1.0	3
16	Forecast combination for U.S. recessions with real-time data. North American Journal of Economics and Finance, 2014, 28, 138-148.	3.5	3
17	A hierarchical mixture cure model with unobserved heterogeneity for credit risk. Econometrics and Statistics, 2021, , .	0.8	3
18	EDITORIAL STATEMENT IN HONOR OF PROFESSOR MICHAEL MCALEER. Annals of Financial Economics, 2021, 16, .	1.4	3

#	Article	IF	Citations
19	Higher Moment Constraints for Predictive Density Combinations. SSRN Electronic Journal, 0, , .	0.4	2
20	A Combination Method for Averaging OLS and GLS Estimators. Econometrics, 2019, 7, 38.	0.9	1
21	HyperTube: A Framework for Population-Based Online Hyperparameter Optimization with Resource Constraints. IEEE Access, 2020, 8, 69038-69057.	4.2	1
22	Regularized Flexible Activation Function Combination for Deep Neural Networks. , 2021, , .		1
23	Sensitivity analysis for quantile regression. Procedia, Social and Behavioral Sciences, 2010, 2, 7759-7760.	0.5	0
24	Optimal Selection of Expert Forecasts with Integer Programming. SSRN Electronic Journal, 2017, , .	0.4	0
25	Mixed interval realized variance: A robust estimator of stock price volatility. Econometrics and Statistics, 2019, 11, 43-62.	0.8	0
26	Practical Use of Sensitivity in Econometrics with an Illustration to Forecast Combinations. SSRN Electronic Journal, 0, , .	0.4	0
27	Efficient Analyst Forecasts Combinations for the US Macro Forecasts. SSRN Electronic Journal, 0, , .	0.4	0