Kenneth D West

List of Publications by Year
in descending order

59 papers	22,973 citations	147801 31 h-index	161849 54 g-index
62 all docs	62 docs citations	62 times ranked	7248 citing authors

#	Article	IF	Citations
1	A Simple, Positive Semi-Definite, Heteroskedasticity and Autocorrelation Consistent Covariance Matrix. Econometrica, 1987, 55, 703.	4.2	13,653
2	Automatic Lag Selection in Covariance Matrix Estimation. Review of Economic Studies, 1994, 61, 631-653.	5.4	2,457
3	Approximately normal tests for equal predictive accuracy in nested models. Journal of Econometrics, 2007, 138, 291-311.	6.5	1,751
4	Asymptotic Inference about Predictive Ability. Econometrica, 1996, 64, 1067.	4.2	1,054
5	A Specification Test for Speculative Bubbles. Quarterly Journal of Economics, 1987, 102, 553.	8.6	342
6	Using out-of-sample mean squared prediction errors to test the martingale difference hypothesis. Journal of Econometrics, 2006, 135, 155-186.	6.5	331
7	Dividend Innovations and Stock Price Volatility. Econometrica, 1988, 56, 37.	4.2	318
8	The predictive ability of several models of exchange rate volatility. Journal of Econometrics, 1995, 69, 367-391.	6.5	302
9	A utility-based comparison of some models of exchange rate volatility. Journal of International Economics, 1993, 35, 23-45.	3.0	279
10	Regression-Based Tests of Predictive Ability. International Economic Review, 1998, 39, 817.	1.3	196
11	Policy Evaluation in Uncertain Economic Environments. Brookings Papers on Economic Activity, 2003, 2003, 235-322.	1.5	191
12	Bubbles, Fads and Stock Price Volatility Tests: A Partial Evaluation. Journal of Finance, 1988, 43, 639-656.	5.1	186
13	Chapter 3 Forecast Evaluation. Handbook of Economic Forecasting, 2006, , 99-134.	3.4	169
14	Taylor Rules and the Deutschmark-Dollar Real Exchange Rate. Journal of Money, Credit and Banking, 2006, 38, 1175-1194.	1.6	159
15	A Variance Bounds Test of the Linear Quadratic Inventory Model. Journal of Political Economy, 1986, 94, 374-401.	4.5	136
16	Model uncertainty and policy evaluation: Some theory and empirics. Journal of Econometrics, 2007, 136, 629-664.	6.5	124
17	The Equilibrium Real Funds Rate: Past, Present, and Future. IMF Economic Review, 2016, 64, 660-707.	3.5	114
18	Approximately Normal Tests for Equal Predictive Accuracy in Nested Models. SSRN Electronic Journal, 2005, , .	0.4	98

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19	Factor Model Forecasts of Exchange Rates. Econometric Reviews, 2015, 34, 32-55.	1.1	94
20	The insensitivity of consumption to news about income. Journal of Monetary Economics, 1988, 21, 17-33.	3.4	90
21	Integrated regressors and tests of the permanent-income hypothesis. Journal of Monetary Economics, 1988, 21, 85-95.	3.4	87
22	Chapter 13 Inventories. Handbook of Macroeconomics, 1999, 1, 863-923.	1.5	86
23	A factor model for co-movements of commodity prices. Journal of International Money and Finance, 2014, 42, 289-309.	2.5	66
24	Generalized Method of Moments and Macroeconomics. Journal of Business and Economic Statistics, 2002, 20, 460-469.	2.9	62
25	Accounting for Exchange-Rate Variability in Present-Value Models When the Discount Factor Is Near 1. American Economic Review, 2004, 94, 119-125.	8.5	60
26	Another heteroskedasticity- and autocorrelation-consistent covariance matrix estimator. Journal of Econometrics, 1997, 76, 171-191.	6.5	59
27	Tests for Forecasts Encompassing When Forecasts Depend on Estimated Regression Parameters. Journal of Business and Economic Statistics, 2001, 19, 29-33.	2.9	59
28	Forecast evaluation of small nested model sets. Journal of Applied Econometrics, 2010, 25, 574-594.	2.3	49
29	The Sources of Fluctuations in Aggregate Inventories and GNP. Quarterly Journal of Economics, 1990, 105, 939.	8.6	47
30	A standard monetary model and the variability of the deutschemark-dollar exchange rate. Journal of International Economics, 1987, 23, 57-76.	3.0	39
31	A note on the econometric use of constant dollar inventory series. Economics Letters, 1983, 13, 337-341.	1.9	37
32	Some Evidence on Secular Drivers of US Safe Real Rates. American Economic Journal: Macroeconomics, 2019, 11, 113-139.	2.7	30
33	A Comparison of Alternative Instrumental Variables Estimators of a Dynamic Linear Model. Journal of Business and Economic Statistics, 1996, 14, 281-293.	2.9	26
34	Global Interest Rates, Currency Returns, and the Real Value of the Dollar. American Economic Review, 2010, 100, 562-567.	8.5	24
35	On Optimal Instrumental Variables Estimation of Stationary Time Series Models. International Economic Review, 2001, 42, 1043-1050.	1.3	22
36	Full-versus limited-information estimation of a rational-expectations model. Journal of Econometrics, 1986, 33, 367-385.	6.5	20

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37	Estimation and inference in the linear-quadratic inventory model. Journal of Economic Dynamics and Control, 1994, 18, 897-908.	1.6	19
38	Estimation of linear rational expectations models, in the presence of deterministic terms. Journal of Monetary Economics, 1989, 24, 437-442.	3.4	14
39	Evidence from seven countries on whether inventories smooth aggregate output. Engineering Costs and Production Economics, 1990, 19, 85-90.	0.2	14
40	Encompassing tests when no model is encompassing. Journal of Econometrics, 2001, 105, 287-308.	6.5	13
41	A Comparison of Alternative Instrumental Variables Estimators of a Dynamic Linear Model. Journal of Business and Economic Statistics, 1996, 14, 281.	2.9	12
42	A comparison of some out-of-sample tests of predictability in iterated multi-step-ahead forecasts. Research in Economics, 2016, 70, 304-319.	0.8	12
43	Instrumental Variables Estimation of Heteroskedastic Linear Models Using All Lags of Instruments. Econometric Reviews, 2009, 28, 441-467.	1.1	11
44	A comparison of the behavior of Japanese and US inventories. International Journal of Production Economics, 1992, 26, 115-122.	8.9	10
45	Sources of cycles in Japan, 1975â€“1987. Journal of the Japanese and International Economies, 1992, 6, 71-98.	2.7	8
46	Some Evidence on the Finite Sample Behavior of an Instrumental Variables Estimator of the Linear Quadratic Inventory Model. Lecture Notes in Economics and Mathematical Systems, 1994, , 253-282.	0.3	8
47	Business Fixed Investment and the Recent Business Cycle in Japan. NBER Macroeconomics Annual, 1996, 11, 277-323.	3.8	6
48	Efficient GMM estimation of weak AR processes. Economics Letters, 2002, 75, 415-418.	1.9	6
49	Order Backlogs and Production Smoothing. Lecture Notes in Economics and Mathematical Systems, 1989, , 246-269.	0.3	4
50	Handbook of Applied Econometrics. Volume I: Macroeconomics. , 1999, , 1-11.		3
51	Symposium on Forecasting and Empirical Methods in Macroeconomics and Finance: Editors' Introduction. International Economic Review, 1998, 39, 811.	1.3	1
52	Comments on â€˜The state of macroeconomic forecastingâ€™. Journal of Macroeconomics, 2002, 24, 495-497.	1.3	1
53	Discussion of Lazarus, Lewis, Stock, and Watson, â€œHAR Inference: Recommendations for Practiceâ€. Journal of Business and Economic Statistics, 2018, 36, 560-562.	2.9	1
54	Hansen and Sargent's <i>Recursive Models of Dynamic Linear Economies</i>: A Review Essay. Journal of Economic Literature, 2017, 55, 173-181.	6.5	0

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55	Some Evidence on Secular Drivers of U.S. Safe Real Rates. SSRN Electronic Journal, 0, , .	0.4	0
56	Adjusting for bias in long horizon regressions using R. Handbook of Statistics, 2019, 41, 65-80.	0.6	0
57	Heteroskedasticity and Autocorrelation Corrections. , 2008, , 1-9.		0
58	Heteroskedasticity and autocorrelation corrections. , 2010, , 135-144.		0
59	Heteroskedasticity and Autocorrelation Corrections. , 2018, , 5797-5805.		0