Kenneth D West

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/11820003/publications.pdf

Version: 2024-02-01

59	22,973	31	54
papers	citations	h-index	g-index
		147801	161849

62	62	62	7248
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Some Evidence on Secular Drivers of US Safe Real Rates. American Economic Journal: Macroeconomics, 2019, 11, 113-139.	2.7	30
2	Adjusting for bias in long horizon regressions using R. Handbook of Statistics, 2019, 41, 65-80.	0.6	0
3	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
4	Heteroskedasticity and Autocorrelation Corrections. , 2018, , 5797-5805.		0
5	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
6	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
7	The Equilibrium Real Funds Rate: Past, Present, and Future. IMF Economic Review, 2016, 64, 660-707.	3.5	114
8	Factor Model Forecasts of Exchange Rates. Econometric Reviews, 2015, 34, 32-55.	1.1	94
9	A factor model for co-movements of commodity prices. Journal of International Money and Finance, 2014, 42, 289-309.	2.5	66
10	Forecast evaluation of small nested model sets. Journal of Applied Econometrics, 2010, 25, 574-594.	2.3	49
11	Global Interest Rates, Currency Returns, and the Real Value of the Dollar. American Economic Review, 2010, 100, 562-567.	8.5	24
12	Heteroskedasticity and autocorrelation corrections. , 2010, , 135-144.		0
13	Instrumental Variables Estimation of Heteroskedastic Linear Models Using All Lags of Instruments. Econometric Reviews, 2009, 28, 441-467.	1.1	11
14	Heteroskedasticity and Autocorrelation Corrections. , 2008, , 1-9.		0
15	Model uncertainty and policy evaluation: Some theory and empirics. Journal of Econometrics, 2007, 136, 629-664.	6.5	124
16	Approximately normal tests for equal predictive accuracy in nested models. Journal of Econometrics, 2007, 138, 291-311.	6.5	1,751
17	Chapter 3 Forecast Evaluation. Handbook of Economic Forecasting, 2006, , 99-134.	3.4	169
18	Taylor Rules and the Deutschmark-Dollar Real Exchange Rate. Journal of Money, Credit and Banking, 2006, 38, 1175-1194.	1.6	159

#	Article	IF	Citations
19	Using out-of-sample mean squared prediction errors to test the martingale difference hypothesis. Journal of Econometrics, 2006, 135, 155-186.	6.5	331
20	Approximately Normal Tests for Equal Predictive Accuracy in Nested Models. SSRN Electronic Journal, 2005, , .	0.4	98
21	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
22	Policy Evaluation in Uncertain Economic Environments. Brookings Papers on Economic Activity, 2003, 2003, 235-322.	1.5	191
23	Generalized Method of Moments and Macroeconomics. Journal of Business and Economic Statistics, 2002, 20, 460-469.	2.9	62
24	Efficient GMM estimation of weak AR processes. Economics Letters, 2002, 75, 415-418.	1.9	6
25	Comments on â€˜The state of macroeconomic forecastingâ€™. Journal of Macroeconomics, 2002, 24, 495-497.	1.3	1
26	Tests for Forecasts Encompassing When Forecasts Depend on Estimated Regression Parameters. Journal of Business and Economic Statistics, 2001, 19, 29-33.	2.9	59
27	Encompassing tests when no model is encompassing. Journal of Econometrics, 2001, 105, 287-308.	6.5	13
28	On Optimal Instrumental Variables Estimation of Stationary Time Series Models. International Economic Review, 2001, 42, 1043-1050.	1.3	22
29	Handbook of Applied Econometrics. Volume I: Macroeconomics. , 1999, , 1-11.		3
30	Chapter 13 Inventories. Handbook of Macroeconomics, 1999, 1, 863-923.	1.5	86
31	Symposium on Forecasting and Empirical Methods in Macroeconomics and Finance: Editors' Introduction. International Economic Review, 1998, 39, 811.	1.3	1
32	Regression-Based Tests of Predictive Ability. International Economic Review, 1998, 39, 817.	1.3	196
33	Another heteroskedasticity- and autocorrelation-consistent covariance matrix estimator. Journal of Econometrics, 1997, 76, 171-191.	6.5	59
34	A Comparison of Alternative Instrumental Variables Estimators of a Dynamic Linear Model. Journal of Business and Economic Statistics, 1996, 14, 281.	2.9	12
35	Asymptotic Inference about Predictive Ability. Econometrica, 1996, 64, 1067.	4.2	1,054
36	Business Fixed Investment and the Recent Business Cycle in Japan. NBER Macroeconomics Annual, 1996, 11, 277-323.	3.8	6

#	Article	IF	Citations
37	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
38	The predictive ability of several models of exchange rate volatility. Journal of Econometrics, 1995, 69, 367-391.	6.5	302
39	Estimation and inference in the linear-quadratic inventory model. Journal of Economic Dynamics and Control, 1994, 18, 897-908.	1.6	19
40	Automatic Lag Selection in Covariance Matrix Estimation. Review of Economic Studies, 1994, 61, 631-653.	5.4	2,457
41	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
42	A utility-based comparison of some models of exchange rate volatility. Journal of International Economics, 1993, 35, 23-45.	3.0	279
43	Sources of cycles in Japan, 1975â€"1987. Journal of the Japanese and International Economies, 1992, 6, 71-98.	2.7	8
44	A comparison of the behavior of Japanese and US inventories. International Journal of Production Economics, 1992, 26, 115-122.	8.9	10
45	Evidence from seven countries on whether inventories smooth aggregate output. Engineering Costs and Production Economics, 1990, 19, 85-90.	0.2	14
46	The Sources of Fluctuations in Aggregate Inventories and GNP. Quarterly Journal of Economics, 1990, 105, 939.	8.6	47
47	Estimation of linear rational expectations models, in the presence of deterministic terms. Journal of Monetary Economics, 1989, 24, 437-442.	3.4	14
48	Order Backlogs and Production Smoothing. Lecture Notes in Economics and Mathematical Systems, 1989, , 246-269.	0.3	4
49	The insensitivity of consumption to news about income. Journal of Monetary Economics, 1988, 21, 17-33.	3.4	90
50	Integrated regressors and tests of the permanent-income hypothesis. Journal of Monetary Economics, 1988, 21, 85-95.	3.4	87
51	Dividend Innovations and Stock Price Volatility. Econometrica, 1988, 56, 37.	4.2	318
52	Bubbles, Fads and Stock Price Volatility Tests: A Partial Evaluation. Journal of Finance, 1988, 43, 639-656.	5.1	186
53	A Simple, Positive Semi-Definite, Heteroskedasticity and Autocorrelation Consistent Covariance Matrix. Econometrica, 1987, 55, 703.	4.2	13,653
54	A standard monetary model and the variability of the deutschemark-dollar exchange rate. Journal of International Economics, 1987, 23, 57-76.	3.0	39

#	Article	IF	Citations
55	A Specification Test for Speculative Bubbles. Quarterly Journal of Economics, 1987, 102, 553.	8.6	342
56	A Variance Bounds Test of the Linear Quadratic Inventory Model. Journal of Political Economy, 1986, 94, 374-401.	4.5	136
57	Full-versus limited-information estimation of a rational-expectations model. Journal of Econometrics, 1986, 33, 367-385.	6.5	20
58	A note on the econometric use of constant dollar inventory series. Economics Letters, 1983, 13, 337-341.	1.9	37
59	Some Evidence on Secular Drivers of U.S. Safe Real Rates. SSRN Electronic Journal, 0, , .	0.4	0