Dimitris Korobilis

List of Publications by Year
in descending order

48 papers	2,356 citations	430874 18 h-index	454955 30 g-index
49 all docs	49 docs citations	49 times ranked	864 citing authors

#	Article	IF	Citations
1	Energy Markets and Global Economic Conditions. Review of Economics and Statistics, 2022, 104, 828-844.	4.3	79
2	A new algorithm for structural restrictions in Bayesian vector autoregressions. European Economic Review, 2022, 148, 104241.	2.3	9
3	High-Dimensional Macroeconomic Forecasting Using Message Passing Algorithms. Journal of Business and Economic Statistics, 2021, 39, 493-504.	2.9	19
4	Exchange rate predictability and dynamic Bayesian learning. Journal of Applied Econometrics, 2020, 35, 410-421.	2.3	21
5	Decomposing global yield curve co-movement. Journal of Banking and Finance, 2019, 106, 500-513.	2.9	14
6	Adaptive hierarchical priors for high-dimensional vector autoregressions. Journal of Econometrics, 2019, 212, 241-271.	6.5	25
7	Forecasting with Highâ€Dimensional Panel VARs. Oxford Bulletin of Economics and Statistics, 2019, 81, 937-959.	1.7	16
8	Bayesian compressed vector autoregressions. Journal of Econometrics, 2019, 210, 135-154.	6.5	52
9	ON THE SOURCES OF UNCERTAINTY IN EXCHANGE RATE PREDICTABILITY. International Economic Review, 2018, 59, 329-357.	1.3	43
10	Machine Learning Macroeconometrics: A Primer. SSRN Electronic Journal, 2018, , .	0.4	0
11	High-Dimensional Macroeconomic Forecasting Using Message Passing Algorithms. SSRN Electronic Journal, 2018, , .	0.4	0
12	Forecasting the term structure of government bond yields in unstable environments. Journal of Empirical Finance, 2017, 44, 209-225.	1.8	12
13	Quantile regression forecasts of inflation under model uncertainty. International Journal of Forecasting, 2017, 33, 11-20.	6.5	54
14	Forecasting with Many Predictors Using Message Passing Algorithms. SSRN Electronic Journal, 2017, , .	0.4	2
15	Prior selection for panel vector autoregressions. Computational Statistics and Data Analysis, 2016, 101, 110-120.	1.2	22
16	Model uncertainty in Panel Vector Autoregressive models. European Economic Review, 2016, 81, 115-131.	2.3	64
17	Exchange rate predictability in a changing world. Journal of International Money and Finance, 2016, 62, 1-24.	2.5	52
18	The Contribution of Structural Break Models to Forecasting Macroeconomic Series. Journal of Applied Econometrics, 2015, 30, 596-620.	2.3	48

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19	On the Sources of Uncertainty in Exchange Rate Predictability. SSRN Electronic Journal, 2014, , .	0.4	1
20	A new index of financial conditions. European Economic Review, 2014, 71, 101-116.	2.3	331
21	Hierarchical Shrinkage in Timeâ€Varying Parameter Models. Journal of Forecasting, 2014, 33, 80-94.	2.8	87
22	VAR FORECASTING USING BAYESIAN VARIABLE SELECTION. Journal of Applied Econometrics, 2013, 28, 204-230.	2.3	113
23	Assessing the Transmission of Monetary Policy Using Timeâ€varying Parameter Dynamic Factor Models[*]. Oxford Bulletin of Economics and Statistics, 2013, 75, 157-179.	1.7	86
24	Hierarchical shrinkage priors for dynamic regressions with many predictors. International Journal of Forecasting, 2013, 29, 43-59.	6.5	46
25	Large time-varying parameter VARs. Journal of Econometrics, 2013, 177, 185-198.	6.5	285
26	Bayesian forecasting with highly correlated predictors. Economics Letters, 2013, 118, 148-150.	1.9	14
27	On Regional Unemployment: An Empirical Examination of the Determinants of Geographical Differentials in the <scp>UK</scp>. Scottish Journal of Political Economy, 2012, 59, 179-195.	1.6	5
28	FORECASTING INFLATION USING DYNAMIC MODEL AVERAGING*. International Economic Review, 2012, 53, 867-886.	1.3	296
29	UK macroeconomic forecasting with many predictors: Which models forecast best and when do they do so?. Economic Modelling, 2011, 28, 2307-2318.	3.8	43
30	Hierarchical Shrinkage Priors for Dynamic Regressions with Many Predictors. SSRN Electronic Journal, 2011, , .	0.4	6
31	Hierarchical Shrinkage in Time-Varying Parameter Models. SSRN Electronic Journal, 2011, , .	0.4	6
32	Bayesian Multivariate Time Series Methods for Empirical Macroeconomics. Foundations and Trends in Econometrics, 2009, 3, 267-358.	1.4	351
33	Forecasting in vector autoregressions with many predictors. Advances in Econometrics, 2008, , 403-431.	0.3	22
34	Bayesian Multivariate Time Series Methods for Empirical Macroeconomics. SSRN Electronic Journal, 0, , .	0.4	41
35	Assessing the Transmission of Monetary Policy Shocks Using Dynamic Factor Models. SSRN Electronic Journal, 0, , .	0.4	10
36	Forecasting Inflation Using Dynamic Model Averaging. SSRN Electronic Journal, 0, , .	0.4	18

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37	Large Time-Varying Parameter VARs. SSRN Electronic Journal, 0, , .	0.4	14
38	A New Index of Financial Conditions. SSRN Electronic Journal, 0, , .	0.4	9
39	Model Uncertainty in Panel Vector Autoregressive Models. SSRN Electronic Journal, 0, , .	0.4	1
40	Adaptive Minnesota Prior for High-Dimensional Vector Autoregressions. SSRN Electronic Journal, 0, , .	0.4	2
41	Variational Bayes Inference in High-Dimensional Time-Varying Parameter Models. SSRN Electronic Journal, 0, , .	0.4	15
42	Exchange Rate Predictability and Dynamic Bayesian Learning. SSRN Electronic Journal, 0, , .	0.4	3
43	A Comparison of Forecasting Procedures for Macroeconomic Series: The Contribution of Structural Break Models. SSRN Electronic Journal, 0, , .	0.4	6
44	Data-Based Priors for Vector Autoregressions with Drifting Coefficients. SSRN Electronic Journal, 0, , .	0.4	8
45	Prior Selection for Panel Vector Autoregressions. SSRN Electronic Journal, 0, , .	0.4	3
46	Quantile Forecasts of Inflation Under Model Uncertainty. SSRN Electronic Journal, 0, , .	0.4	2
47	Bayesian Forecasting with Highly Correlated Predictors. SSRN Electronic Journal, 0, , .	0.4	0
48	Factor Model Forecasting: A Bayesian Model Averaging (BMA) Perspective. SSRN Electronic Journal, 0, , .	0.4	0