Eric Eisenstat

List of Publications by Year
in descending order

14 papers	330 citations	1307594 7 h-index	1281871 11 g-index
15 all docs	15 docs citations	15 times ranked	137 citing authors

#	Article	IF	Citations
1	Bayesian model comparison for timeâ€varying parameter VARs with stochastic volatility. Journal of Applied Econometrics, 2018, 33, 509-532.	2.3	113
2	Marginal Likelihood Estimation with the Cross-Entropy Method. Econometric Reviews, 2015, 34, 256-285.	1.1	60
3	Reducing the state space dimension in a large TVP-VAR. Journal of Econometrics, 2020, 218, 105-118.	6.5	46
4	Stochastic Model Specification Search for Time-Varying Parameter VARs. Econometric Reviews, 2016, 35, 1638-1665.	1.1	36
5	Large Bayesian VARMAs. Journal of Econometrics, 2016, 192, 374-390.	6.5	25
6	Comparing hybrid time-varying parameter VARs. Economics Letters, 2018, 171, 1-5.	1.9	16
7	Modelling Inflation Volatility. Journal of Applied Econometrics, 2016, 31, 805-820.	2.3	14
8	Efficient estimation of Bayesian VARMAs with timeâ€varying coefficients. Journal of Applied Econometrics, 2017, 32, 1277-1297.	2.3	8
9	Composite likelihood methods for large Bayesian VARs with stochastic volatility. Journal of Applied Econometrics, 2020, 35, 692-711.	2.3	6
10	Bayesian Model Comparison for Time-Varying Parameter VARs with Stochastic Volatility. SSRN Electronic Journal, 2015, , .	0.4	4
11	Identifying noise shocks. Journal of Economic Dynamics and Control, 2020, 111, 103780.	1.6	2
12	Behavioural model uncertainty in estimation of structural oligopoly models. International Journal of Mathematical Modelling and Numerical Optimisation, 2013, 4, 252.	0.2	0
13	Comparing Hybrid Time-Varying Parameter VARs. SSRN Electronic Journal, 0, , .	0.4	0
14	Choosing between identification schemes in noisy-news models. Studies in Nonlinear Dynamics and Econometrics, 2022, 26, 99-136.	0.3	0