Dick van Dijk

List of Publications by Year
in descending order

87 papers	5,788 citations	126907 33 h-index	102487 66 g-index
96 all docs	96 docs citations	96 times ranked	2658 citing authors

#	Article	IF	Citations
1	SMOOTH TRANSITION AUTOREGRESSIVE MODELS â€" A SURVEY OF RECENT DEVELOPMENTS. Econometric Reviews, 2002, 21, 1-47.	1.1	774
2	Forecasting stock market volatility using (non-linear) Garch models. Journal of Forecasting, 1996, 15, 229-235.	2.8	270
3	Measuring volatility with the realized range. Journal of Econometrics, 2007, 138, 181-207.	6.5	236
4	A comparison of biased simulation schemes for stochastic volatility models. Quantitative Finance, 2010, 10, 177-194.	1.7	227
5	Linear models, smooth transition autoregressions, and neural networks for forecasting macroeconomic time series: A re-examination. International Journal of Forecasting, 2005, 21, 755-774.	6.5	200
6	Testing for Volatility Changes in U.S. Macroeconomic Time Series. Review of Economics and Statistics, 2004, 86, 833-839.	4.3	194
7	Contagion as a domino effect in global stock markets. Journal of Banking and Finance, 2009, 33, 1996-2012.	2.9	156
8	Time-Varying Smooth Transition Autoregressive Models. Journal of Business and Economic Statistics, 2003, 21, 104-121.	2.9	155
9	Modeling Multiple Regimes in the Business Cycle. Macroeconomic Dynamics, 1999, 3, 311-340.	0.7	148
10	Asymmetric effects of federal funds target rate changes on S&P100 stock returns, volatilities and correlations. Journal of Banking and Finance, 2010, 34, 834-839.	2.9	147
11	Forecasting S&P 500 volatility: Long memory, level shifts, leverage effects, day-of-the-week seasonality, and macroeconomic announcements. International Journal of Forecasting, 2009, 25, 282-303.	6.5	140
12	Stock selection strategies in emerging markets. Journal of Empirical Finance, 2003, 10, 105-132.	1.8	139
13	A nonlinear long memory model, with an application to US unemployment. Journal of Econometrics, 2002, 110, 135-165.	6.5	118
14	Likelihood-based scoring rules for comparing density forecasts in tails. Journal of Econometrics, 2011, 163, 215-230.	6.5	112
15	Predicting the Daily Covariance Matrix for S&P 100 Stocks Using Intraday Dataâ€"But Which Frequency to Use?. Econometric Reviews, 2008, 27, 199-229.	1.1	102
16	A multi-level panel STAR model for US manufacturing sectors. Journal of Applied Econometrics, 2005, 20, 811-827.	2.3	100
17	Speed, algorithmic trading, and market quality around macroeconomic news announcements. Journal of Banking and Finance, 2014, 38, 89-105.	2.9	92
18	Testing for ARCH in the presence of additive outliers. Journal of Applied Econometrics, 1999, 14, 539-562.	2.3	90

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19	A unified approach to nonlinearity, structural change, and outliers. Journal of Econometrics, 2007, 137, 112-133.	6.5	90
20	Testing for Smooth Transition Nonlinearity in the Presence of Outliers. Journal of Business and Economic Statistics, 1999, 17, 217.	2.9	81
21	Forecasting day-ahead electricity prices: Utilizing hourly prices. Energy Economics, 2015, 50, 227-239.	12.1	80
22	Are Statistical Reporting Agencies Getting It Right? Data Rationality and Business Cycle Asymmetry. Journal of Business and Economic Statistics, 2006, 24, 24-42.	2.9	74
23	Nonlinear forecasting with many predictors using kernel ridge regression. International Journal of Forecasting, 2016, 32, 736-753.	6.5	74
24	The economic value of fundamental and technical information in emerging currency markets. Journal of International Money and Finance, 2009, 28, 581-604.	2.5	61
25	Does Africa grow slower than Asia, Latin America and the Middle East? Evidence from a new data-based classification method. Journal of Development Economics, 2005, 77, 553-570.	4.5	58
26	Selecting a Nonlinear Time Series Model using Weighted Tests of Equal Forecast Accuracy*. Oxford Bulletin of Economics and Statistics, 2003, 65, 727-744.	1.7	56
27	The forecasting performance of various models for seasonality and nonlinearity for quarterly industrial production. International Journal of Forecasting, 2005, 21, 87-102.	6.5	53
28	SETS, arbitrage activity, and stock price dynamics. Journal of Banking and Finance, 2000, 24, 1289-1306.	2.9	52
29	New HEAVY Models for Fat-Tailed Realized Covariances and Returns. Journal of Business and Economic Statistics, 2018, 36, 643-657.	2.9	52
30	The effects of institutional and technological change and business cycle fluctuations on seasonal patterns in quarterly industrial production series. Econometrics Journal, 2003, 6, 79-98.	2.3	51
31	Testing for causality in variance in the presence of breaks. Economics Letters, 2005, 89, 193-199.	1.9	48
32	The success of stock selection strategies in emerging markets: Is it risk or behavioral bias?. Emerging Markets Review, 2005, 6, 238-262.	4.4	44
33	Testing for Smooth Transition Nonlinearity in the Presence of Outliers. Journal of Business and Economic Statistics, 1999, 17, 217-235.	2.9	43
34	Out-of-sample comparison of copula specifications in multivariate density forecasts. Journal of Economic Dynamics and Control, 2010, 34, 1596-1609.	1.6	42
35	Forecasting interest rates with shifting endpoints. Journal of Applied Econometrics, 2014, 29, 693-712.	2.3	42
36	How to Identify and Forecast Bull and Bear Markets?. Journal of Applied Econometrics, 2017, 32, 120-139.	2.3	38

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37	On SETAR non-linearity and forecasting. Journal of Forecasting, 2003, 22, 359-375.	2.8	36
38	Getting the most out of macroeconomic information for predicting excess stock returns. International Journal of Forecasting, 2016, 32, 650-668.	6.5	32
39	Range-Based Covariance Estimation Using High-Frequency Data: The Realized Co-Range. Journal of Financial Econometrics, 2009, 7, 341-372.	1.5	31
40	Corporate Governance and the Value of Excess Cash Holdings of Large European Firms. European Financial Management, 2013, 19, 991-1016.	2.9	30
41	Intraday price discovery in fragmented markets. Journal of Financial Markets, 2017, 32, 28-48.	1.3	30
42	Combining density forecasts using focused scoring rules. Journal of Applied Econometrics, 2017, 32, 1298-1313.	2.3	30
43	Structural Breaks in the International Dynamics of Inflation. Review of Economics and Statistics, 2013, 95, 646-659.	4.3	27
44	Forecast comparison of principal component regression and principal covariate regression. Computational Statistics and Data Analysis, 2007, 51, 3612-3625.	1.2	25
45	Short patches of outliers, ARCH and volatility modelling. Applied Financial Economics, 2004, 14, 221-231.	0.5	24
46	Absorption of shocks in nonlinear autoregressive models. Computational Statistics and Data Analysis, 2007, 51, 4206-4226.	1.2	24
47	Optimal portfolios with minimum capital requirements. Journal of Banking and Finance, 2012, 36, 1928-1942.	2.9	23
48	Forecasting the Yield Curve in a Data‐Rich Environment Using the Factor‐Augmented Nelson–Siegel Model. Journal of Forecasting, 2013, 32, 193-214.	2.8	23
49	Order flow and volatility: An empirical investigation. Journal of Empirical Finance, 2014, 28, 185-201.	1.8	21
50	Predicting volatility and correlations with Financial Conditions Indexes. Journal of Empirical Finance, 2014, 29, 435-447.	1.8	20
51	Modeling asymmetric volatility in weekly Dutch temperature data. Environmental Modelling and Software, 2001, 16, 131-137.	4.5	19
52	Comparing the accuracy of multivariate density forecasts in selected regions of the copula support. Journal of Economic Dynamics and Control, 2014, 48, 79-94.	1.6	19
53	Can Tests for Stochastic Unit Roots Provide Useful Portmanteau Tests for Persistence?*. Oxford Bulletin of Economics and Statistics, 2002, 64, 381-397.	1.7	18
54	When Do Managers Seek Private Equity Backing in Public-to-Private Transactions?*. Review of Finance, 2013, 17, 1099-1139.	6.3	18

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55	Do Leading Indicators Lead Peaks More Than Troughs?. Journal of Business and Economic Statistics, 2009, 27, 528-543.	2.9	17
56	Modelling regional house prices. Applied Economics, 2011, 43, 2097-2110.	2.2	17
57	Macroeconomic forecasting with matched principal components. International Journal of Forecasting, 2008, 24, 87-100.	6.5	16
58	Chapter 15 Bayesian Model Averaging in the Presence of Structural Breaks. Frontiers of Economics and Globalization, 2008, , 561-594.	0.3	16
59	Real-time macroeconomic forecasting with leading indicators: An empirical comparison. International Journal of Forecasting, 2011, 27, 466-481.	6.5	16
60	Identifying Changes in Mean, Seasonality, Persistence and Volatility for G7 and Euro Area Inflation*. Oxford Bulletin of Economics and Statistics, 2014, 76, 360-388.	1.7	16
61	Forecasting Value-at-Risk under Temporal and Portfolio Aggregation*. Journal of Financial Econometrics, 2017, 15, 649-677.	1.5	16
62	Sample size, lag order and critical values of seasonal unit root tests. Computational Statistics and Data Analysis, 2006, 50, 2734-2751.	1.2	15
63	Semi-Parametric Modelling of Correlation Dynamics. Advances in Econometrics, 2006, , 59-103.	0.3	15
64	Forecasting aggregates using panels of nonlinear time series. International Journal of Forecasting, 2005, 21, 785-794.	6.5	12
65	Closed-Form Multi-Factor Copula Models With Observation-Driven Dynamic Factor Loadings. Journal of Business and Economic Statistics, 2021, 39, 1066-1079.	2.9	12
66	The euro introduction and noneuro currencies. Applied Financial Economics, 2011, 21, 95-116.	0.5	11
67	Private Equity Recommitment Strategies for Institutional Investors. Financial Analysts Journal, 2012, 68, 81-99.	3.0	10
68	Forecasting volatility with the realized range in the presence of noise and non-trading. North American Journal of Economics and Finance, 2013, 26, 535-551.	3.5	9
69	Timing of Vote Decision in First and Second Order Dutch Elections 1978â€"1995: Evidence from Artificial Neural Networks. Political Analysis, 1998, 7, 117-142.	3.3	8
70	Corporate governance and performance during normal and crisis periods: evidence from an emerging market perspective. International Journal of Corporate Governance, 2009, 1, 382.	0.2	7
71	Cointegration in a historical perspective. Journal of Econometrics, 2010, 158, 156-159.	6.5	7
72	Bayesian forecasting of federal funds target rate decisions. Journal of Macroeconomics, 2013, 37, 19-40.	1.3	6

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73	Testing for ARCH in the presence of additive outliers. Journal of Applied Econometrics, 1999, 14, 539-562.	2.3	6
74	Combining expert‑adjusted forecasts. Journal of Forecasting, 2019, 38, 415-421.	2.8	5
75	Forecasting stock market volatility using (non‑linear) Garch models. Journal of Forecasting, 1996, 15, 229-235.	2.8	5
76	On the dynamics of business cycle analysis: editors' introduction. Journal of Applied Econometrics, 2005, 20, 147-150.	2.3	4
77	Structural differences in economic growth: an endogenous clustering approach. Applied Economics, 2012, 44, 119-134.	2.2	4
78	Market Set‑up in Advance of Federal Reserve Policy Rate Decisions. Economic Journal, 2016, 126, 618-653.	3.6	4
79	Measuring and predicting heterogeneous recessions. Journal of Economic Dynamics and Control, 2013, 37, 2195-2216.	1.6	3
80	Corporate Governance and Performance during the Aftermath of the 1994 Mexican Crisis. EconoQuantum, 2006, 2, 39-55.	0.5	3
81	Backtesting Value-at-Risk and Expected Shortfall in the Presence of Estimation Error. Journal of Financial Econometrics, 2023, 21, 528-568.	1.5	2
82	GARCH, Outliers, and Forecasting Volatility. , 2011, , 136-159.		2
83	Forecasting emerging equity market volatility using nonlinear GARCH models. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2003, 36, 221-226.	0.4	1
84	A simple test for PPP among traded goods. Applied Financial Economics, 2006, 16, 19-27.	0.5	1
85	High-Frequency Activity on NASDAQ. , 2015, , 3-23.		1
86	Dynamic Factor Models for the Volatility Surface. Advances in Econometrics, 2016, , 127-174.	0.3	0
87	Forecasting with Leading Indicators by means of the Principal Covariate Index. Journal of Business Cycle Measurement and Analysis, 2011, 2011, 73-92.	0.4	0