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	Backtesting Value-at-Risk and Expected Shortfall in the Presence of Estimation Error. Journal of Financial Econometrics, 2023, 21, 528-568.	1.5	2
2	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
3	Combining expertâ€adjusted forecasts. Journal of Forecasting, 2019, 38, 415-421.	2.8	5
4	New HEAVY Models for Fat-Tailed Realized Covariances and Returns. Journal of Business and Economic Statistics, 2018, 36, 643-657.	2.9	52
5	How to Identify and Forecast Bull and Bear Markets?. Journal of Applied Econometrics, 2017, 32, 120-139.	2.3	38
6	Intraday price discovery in fragmented markets. Journal of Financial Markets, 2017, 32, 28-48.	1.3	30
7	Combining density forecasts using focused scoring rules. Journal of Applied Econometrics, 2017, 32, 1298-1313.	2.3	30
8	Forecasting Value-at-Risk under Temporal and Portfolio Aggregation*. Journal of Financial Econometrics, 2017, 15, 649-677.	1.5	16
9	Market Setâ€up in Advance of Federal Reserve Policy Rate Decisions. Economic Journal, 2016, 126, 618-653.	3.6	4
10	Nonlinear forecasting with many predictors using kernel ridge regression. International Journal of Forecasting, 2016, 32, 736-753.	6.5	74
11	Getting the most out of macroeconomic information for predicting excess stock returns. International Journal of Forecasting, 2016, 32, 650-668.	6.5	32
12	Dynamic Factor Models for the Volatility Surface. Advances in Econometrics, 2016, , 127-174.	0.3	0
13	High-Frequency Activity on NASDAQ. , 2015, , 3-23.		1
14	Forecasting day-ahead electricity prices: Utilizing hourly prices. Energy Economics, 2015, 50, 227-239.	12.1	80
15	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
16	Forecasting interest rates with shifting endpoints. Journal of Applied Econometrics, 2014, 29, 693-712.	2.3	42
17	Speed, algorithmic trading, and market quality around macroeconomic news announcements. Journal of Banking and Finance, 2014, 38, 89-105.	2.9	92
18	Predicting volatility and correlations with Financial Conditions Indexes. Journal of Empirical Finance, 2014, 29, 435-447.	1.8	20

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19	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
20	Order flow and volatility: An empirical investigation. Journal of Empirical Finance, 2014, 28, 185-201.	1.8	21
21	Corporate Governance and the Value of Excess Cash Holdings of Large European Firms. European Financial Management, 2013, 19, 991-1016.	2.9	30
22	Forecasting the Yield Curve in a Dataâ€Rich Environment Using the Factorâ€Augmented Nelsonâ€"Siegel Model. Journal of Forecasting, 2013, 32, 193-214.	2.8	23
23	Measuring and predicting heterogeneous recessions. Journal of Economic Dynamics and Control, 2013, 37, 2195-2216.	1.6	3
24	Bayesian forecasting of federal funds target rate decisions. Journal of Macroeconomics, 2013, 37, 19-40.	1.3	6
25	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
26	When Do Managers Seek Private Equity Backing in Public-to-Private Transactions?*. Review of Finance, 2013, 17, 1099-1139.	6.3	18
27	Structural Breaks in the International Dynamics of Inflation. Review of Economics and Statistics, 2013, 95, 646-659.	4.3	27
28	Structural differences in economic growth: an endogenous clustering approach. Applied Economics, 2012, 44, 119-134.	2.2	4
29	Optimal portfolios with minimum capital requirements. Journal of Banking and Finance, 2012, 36, 1928-1942.	2.9	23
30	Private Equity Recommitment Strategies for Institutional Investors. Financial Analysts Journal, 2012, 68, 81-99.	3.0	10
31	Modelling regional house prices. Applied Economics, 2011, 43, 2097-2110.	2.2	17
32	Real-time macroeconomic forecasting with leading indicators: An empirical comparison. International Journal of Forecasting, 2011, 27, 466-481.	6.5	16
33	The euro introduction and noneuro currencies. Applied Financial Economics, 2011, 21, 95-116.	0.5	11
34	Likelihood-based scoring rules for comparing density forecasts in tails. Journal of Econometrics, 2011, 163, 215-230.	6.5	112
35	GARCH, Outliers, and Forecasting Volatility. , 2011, , 136-159.		2
36	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

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37	Cointegration in a historical perspective. Journal of Econometrics, 2010, 158, 156-159.	6.5	7
38	Out-of-sample comparison of copula specifications in multivariate density forecasts. Journal of Economic Dynamics and Control, 2010, 34, 1596-1609.	1.6	42
39	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
40	A comparison of biased simulation schemes for stochastic volatility models. Quantitative Finance, 2010, 10, 177-194.	1.7	227
41	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
42	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
43	Contagion as a domino effect in global stock markets. Journal of Banking and Finance, 2009, 33, 1996-2012.	2.9	156
44	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
45	Do Leading Indicators Lead Peaks More Than Troughs?. Journal of Business and Economic Statistics, 2009, 27, 528-543.	2.9	17
46	Range-Based Covariance Estimation Using High-Frequency Data: The Realized Co-Range. Journal of Financial Econometrics, 2009, 7, 341-372.	1.5	31
47	Macroeconomic forecasting with matched principal components. International Journal of Forecasting, 2008, 24, 87-100.	6.5	16
48	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
49	Chapter 15 Bayesian Model Averaging in the Presence of Structural Breaks. Frontiers of Economics and Globalization, 2008, , 561-594.	0.3	16
50	Absorption of shocks in nonlinear autoregressive models. Computational Statistics and Data Analysis, 2007, 51, 4206-4226.	1.2	24
51	Forecast comparison of principal component regression and principal covariate regression. Computational Statistics and Data Analysis, 2007, 51, 3612-3625.	1.2	25
52	A unified approach to nonlinearity, structural change, and outliers. Journal of Econometrics, 2007, 137, 112-133.	6.5	90
53	Measuring volatility with the realized range. Journal of Econometrics, 2007, 138, 181-207.	6.5	236
54	A simple test for PPP among traded goods. Applied Financial Economics, 2006, 16, 19-27.	0.5	1

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55	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
56	Sample size, lag order and critical values of seasonal unit root tests. Computational Statistics and Data Analysis, 2006, 50, 2734-2751.	1.2	15
57	Semi-Parametric Modelling of Correlation Dynamics. Advances in Econometrics, 2006, , 59-103.	0.3	15
58	Corporate Governance and Performance during the Aftermath of the 1994 Mexican Crisis. EconoQuantum, 2006, 2, 39-55.	0.5	3
59	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
60	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
61	Forecasting aggregates using panels of nonlinear time series. International Journal of Forecasting, 2005, 21, 785-794.	6.5	12
62	A multi-level panel STAR model for US manufacturing sectors. Journal of Applied Econometrics, 2005, 20, 811-827.	2.3	100
63	On the dynamics of business cycle analysis: editors' introduction. Journal of Applied Econometrics, 2005, 20, 147-150.	2.3	4
64	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
65	Testing for causality in variance in the presence of breaks. Economics Letters, 2005, 89, 193-199.	1.9	48
66	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
67	Testing for Volatility Changes in U.S. Macroeconomic Time Series. Review of Economics and Statistics, 2004, 86, 833-839.	4.3	194
68	Short patches of outliers, ARCH and volatility modelling. Applied Financial Economics, 2004, 14, 221-231.	0.5	24
69	Time-Varying Smooth Transition Autoregressive Models. Journal of Business and Economic Statistics, 2003, 21, 104-121.	2.9	155
70	On SETAR non-linearity and forecasting. Journal of Forecasting, 2003, 22, 359-375.	2.8	36
71	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
72	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

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73	Stock selection strategies in emerging markets. Journal of Empirical Finance, 2003, 10, 105-132.	1.8	139
74	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
75	SMOOTH TRANSITION AUTOREGRESSIVE MODELS â€" A SURVEY OF RECENT DEVELOPMENTS. Econometric Reviews, 2002, 21, 1-47.	1.1	774
76	A nonlinear long memory model, with an application to US unemployment. Journal of Econometrics, 2002, 110, 135-165.	6.5	118
77	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
78	Modeling asymmetric volatility in weekly Dutch temperature data. Environmental Modelling and Software, 2001, 16, 131-137.	4.5	19
79	SETS, arbitrage activity, and stock price dynamics. Journal of Banking and Finance, 2000, 24, 1289-1306.	2.9	52
80	Testing for ARCH in the presence of additive outliers. Journal of Applied Econometrics, 1999, 14, 539-562.	2.3	90
81	Testing for Smooth Transition Nonlinearity in the Presence of Outliers. Journal of Business and Economic Statistics, 1999, 17, 217-235.	2.9	43
82	Testing for Smooth Transition Nonlinearity in the Presence of Outliers. Journal of Business and Economic Statistics, 1999, 17, 217.	2.9	81
83	Modeling Multiple Regimes in the Business Cycle. Macroeconomic Dynamics, 1999, 3, 311-340.	0.7	148
84	Testing for ARCH in the presence of additive outliers. Journal of Applied Econometrics, 1999, 14, 539-562.	2.3	6
85	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
86	Forecasting stock market volatility using (non-linear) Garch models. Journal of Forecasting, 1996, 15, 229-235.	2.8	270
87	Forecasting stock market volatility using (nonâ€linear) Garch models. Journal of Forecasting, 1996, 15, 229-235.	2.8	5