Philip Hans Franses

List of Publications by Year
in descending order

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304 papers	8,999 citations	44069 48 h-index	64796 79 g-index
313 all docs	313 docs citations	313 times ranked	4617 citing authors

#	Article	IF	Citations
1	Forecasting Real GDP Growth for Africa. Econometrics, 2022, 10, 3.	0.9	0
2	Testing for bias in forecasts for independent binary outcomes. Applied Economics Letters, 2021, 28, 1336-1338.	1.8	0
3	Measuring the effect of perceived corruption on detention and incident risk in the maritime industry â€“ An empirical analysis. Maritime Transport Research, 2021, 2, 100031.	3.2	1
4	Testing bias in professional forecasts. Journal of Forecasting, 2021, 40, 1086-1094.	2.8	1
5	Marketing response and temporal aggregation. Journal of Marketing Analytics, 2021, 9, 111-117.	3.7	0
6	Estimating persistence for irregularly spaced historical data. Quality and Quantity, 2021, 55, 2177-2187.	3.7	0
7	Forecasting annual inflation in Suriname. Journal of International Financial Markets, Institutions and Money, 2021, 73, 101357.	4.2	3
8	Time-varying lag cointegration. Journal of Computational and Applied Mathematics, 2021, 390, 113272.	2.0	1
9	Forecasting time-varying arrivals: Impact of direct response advertising on call center performance. Journal of Business Research, 2021, 131, 227-240.	10.2	1
10	Modeling box office revenues of motion picturesâœ°. Technological Forecasting and Social Change, 2021, 169, 120812.	11.6	3
11	Inclusion of older annual data into time series models for recent quarterly data. Applied Economics Letters, 2021, 28, 1717-1721.	1.8	0
12	Modeling Judgment in Macroeconomic Forecasts. Journal of Quantitative Economics, 2021, 19, 401-417.	0.7	1
13	Big Data Analysis of Volatility Spillovers of Brands across Social Media and Stock Markets. Industrial Marketing Management, 2020, 88, 465-484.	6.7	18
14	THE CASH USE OF THE MALAYSIAN RINGGIT: CAN IT BE MORE EFFICIENT?. Annals of Financial Economics, 2020, 15, 2050004.	1.4	0
15	Forecasting Social Conflicts in Africa Using an Epidemic Type Aftershock Sequence Model. Forecasting, 2020, 2, 284-308.	2.8	1
16	Do African Economies Grow Similarly?. Cybernetics and Systems, 2020, 51, 746-756.	2.5	6
17	Does More Expert Adjustment Associate with Less Accurate Professional Forecasts?. Journal of Risk and Financial Management, 2020, 13, 44.	2.3	0
18	Intertemporal Similarity of Economic Time Series: An Application of Dynamic Time Warping. Computational Economics, 2020, 56, 59-75.	2.6	21

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19	IMA(1,1) as a new benchmark for forecast evaluation. Applied Economics Letters, 2020, 27, 1419-1423.	1.8	2
20	Inflation in China, 1953-1978. China Economic Journal, 2020, 13, 290-298.	4.0	1
21	Correcting the January optimism effect. Journal of Forecasting, 2020, 39, 927-933.	2.8	2
22	SIMPLE BAYESIAN FORECAST COMBINATION. Annals of Financial Economics, 2020, 15, 2050016.	1.4	1
23	On inflation expectations in the NKPC model. Empirical Economics, 2019, 57, 1853-1864.	3.0	4
24	Spurious principal components. Applied Economics Letters, 2019, 26, 37-39.	1.8	3
25	Combining expertâ€adjusted forecasts. Journal of Forecasting, 2019, 38, 415-421.	2.8	5
26	Aggregate statistics on trafficker-destination relations in the Atlantic slave trade. International Journal of Maritime History, 2019, 31, 624-633.	0.1	2
27	Cash Use of the Taiwan Dollar: Is It Efficient? â€. Journal of Risk and Financial Management, 2019, 12, 13.	2.3	3
28	Modelâ€based forecast adjustment: With an illustration to inflation. Journal of Forecasting, 2019, 38, 73-80.	2.8	1
29	How Informative Are Earnings Forecasts? â€. Journal of Risk and Financial Management, 2018, 11, 36.	2.3	2
30	THIS TIME IT IS DIFFERENT! OR NOT? DISCOUNTING PAST DATA WHEN PREDICTING THE FUTURE. Annals of Financial Economics, 2018, 13, 1850005.	1.4	0
31	Inflation in Africa, 1960â€"2015. Journal of International Financial Markets, Institutions and Money, 2018, 57, 261-292.	4.2	7
32	Heterogeneous Forecast Adjustment. Journal of Forecasting, 2017, 36, 337-344.	2.8	1
33	Estimating loss functions of experts. Applied Economics, 2017, 49, 386-396.	2.2	4
34	Benchmarking Judgmentally Adjusted Forecasts. International Journal of Finance and Economics, 2017, 22, 3-11.	3.5	2
35	A novel approach to measuring consumer confidence. Econometrics and Statistics, 2017, 4, 121-129.	0.8	2
36	Exploiting Spillovers to Forecast Crashes. Journal of Forecasting, 2017, 36, 936-955.	2.8	7

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37	Modeling intra-seasonal heterogeneity in hourly advertising-response models: Do forecasts improve?. International Journal of Forecasting, 2017, 33, 90-101.	6.5	3
38	Do charities get more when they ask more often? Evidence from a unique field experiment. Journal of Behavioral and Experimental Economics, 2017, 66, 58-65.	1.2	19
39	Recovering Historical Inflation Data from Postage Stamps Prices. Journal of Risk and Financial Management, 2017, 10, 21.	2.3	2
40	Adoption of Falsified Medical Products in a Low-Income Country: Empirical Evidence for Suriname. Sustainability, 2017, 9, 1732.	3.2	0
41	Specification Testing in Hawkes Models. Journal of Financial Econometrics, 2016, 15, 139-171.	1.5	7
42	When Did Classic Composers Make Their Best Work?. Creativity Research Journal, 2016, 28, 219-221.	2.6	7
43	RISK ATTITUDES IN THE BOARD ROOM AND COMPANY PERFORMANCE: EVIDENCE FOR AN EMERGING ECONOMY. Annals of Financial Economics, 2016, 11, 1650019.	1.4	0
44	The late 1970s bubble in Dutch collectible postage stamps. Empirical Economics, 2016, 50, 1215-1228.	3.0	4
45	A simple test for a bubble based on growth and acceleration. Computational Statistics and Data Analysis, 2016, 100, 160-169.	1.2	10
46	Corruption and inequality of wealth amongst the very rich. Quality and Quantity, 2016, 50, 1245-1252.	3.7	3
47	Off the Hook: Measuring the Impact of Mobile Telephone Use on Economic Development of Households in Uganda using Copulas. Journal of Development Studies, 2016, 52, 315-330.	2.1	26
48	Live audience responses to live televised election debates: time series analysis of issue salience and party salience on audience behavior. Information, Communication and Society, 2016, 19, 1390-1410.	4.0	27
49	A note on the Mean Absolute Scaled Error. International Journal of Forecasting, 2016, 32, 20-22.	6.5	83
50	Does Disagreement Amongst Forecasters Have Predictive Value?. Journal of Forecasting, 2015, 34, 290-302.	2.8	5
51	Emigration, wage differentials and brain drain: the case of Suriname. Applied Economics, 2015, 47, 2339-2347.	2.2	4
52	Asymmetric time aggregation and its potential benefits for forecasting annual data. Empirical Economics, 2015, 49, 363-387.	3.0	2
53	The Stock Exchange of Suriname: Returns, Volatility, Correlations, and Weak-Form Efficiency. Emerging Markets Finance and Trade, 2015, 51, 130-139.	3.1	3
54	Interpreting financial market crashes as earthquakes: A new Early Warning System for medium term crashes. Journal of Banking and Finance, 2015, 56, 123-139.	2.9	43

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55	The life cycle of social media. Applied Economics Letters, 2015, 22, 796-800.	1.8	3
56	Incorporating Responsiveness to Marketing Efforts in Brand Choice Modeling. Econometrics, 2014, 2, 20-44.	0.9	1
57	Panel design effects on response rates and response quality. Statistica Neerlandica, 2014, 68, 1-24.	1.6	2
58	Editorial Statistics. Statistica Neerlandica, 2014, 68, 344-344.	1.6	0
59	EVALUATING MACROECONOMIC FORECASTS: A CONCISE REVIEW OF SOME RECENT DEVELOPMENTS. Journal of Economic Surveys, 2014, 28, 195-208.	6.6	10
60	Statistical institutes and economic prosperity. Quality and Quantity, 2014, 48, 507-520.	3.7	1
61	Trends in three decades of rankings of Dutch economists. Scientometrics, 2014, 98, 1257-1268.	3.0	7
62	Do Expertsâ€™ SKU Forecasts Improve after Feedback?. Journal of Forecasting, 2014, 33, 69-79.	2.8	14
63	Size and value effects in Suriname. Applied Financial Economics, 2014, 24, 671-677.	0.5	3
64	When Did Nobel Prize Laureates in Literature Make Their Best Work?. Creativity Research Journal, 2014, 26, 372-374.	2.6	13
65	Evaluating CPBâ€™s Forecasts. De Economist, 2014, 162, 215-221.	1.4	1
66	Are individuals in China prone to money illusion?. Journal of Behavioral and Experimental Economics, 2014, 51, 38-46.	1.2	11
67	When Do Painters Make Their Best Work?. Creativity Research Journal, 2013, 25, 457-462.	2.6	14
68	Testing earnings management. Statistica Neerlandica, 2013, 67, 281-292.	1.6	1
69	Do statistical forecasting models for SKU-level data benefit from including past expert knowledge?. International Journal of Forecasting, 2013, 29, 80-87.	6.5	25
70	Analyzing fixed-event forecast revisions. International Journal of Forecasting, 2013, 29, 622-627.	6.5	10
71	Are forecast updates progressive?. Mathematics and Computers in Simulation, 2013, 93, 9-18.	4.4	1
72	Improving judgmental adjustment of model-based forecasts. Mathematics and Computers in Simulation, 2013, 93, 1-8.	4.4	7

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73	Data revisions and periodic properties of macroeconomic data. Economics Letters, 2013, 120, 139-141.	1.9	4
74	Common large innovations across nonlinear time series. Studies in Nonlinear Dynamics and Econometrics, 2013, 17, .	0.3	0
75	Approximating the DGP of China's quarterly GDP. Applied Economics, 2013, 45, 3469-3472.	2.2	6
76	Do commercial real estate prices have predictive content for GDP?. Applied Economics, 2013, 45, 4379-4384.	2.2	6
77	Modeling Seasonality in New Product Diffusion. Marketing Science, 2012, 31, 351-364.	4.1	17
78	Inequality amongst the wealthiest and its link with economic growth. Applied Economics, 2012, 44, 2851-2858.	2.2	2
79	The effectiveness of high-frequency direct-response commercials. International Journal of Research in Marketing, 2012, 29, 98-109.	4.2	8
80	Modeling dynamic effects of promotion on interpurchase times. Computational Statistics and Data Analysis, 2012, 56, 3055-3069.	1.2	4
81	Common socio-economic cycle periods. Technological Forecasting and Social Change, 2012, 79, 59-68.	11.6	17
82	Estimating Independent Locally Shifted Random Utility Models for Ranking Data. Multivariate Behavioral Research, 2011, 46, 756-778.	3.1	1
83	Modelling regional house prices. Applied Economics, 2011, 43, 2097-2110.	2.2	17
84	Marketing and Sales. , 2011, , .		5
85	Experts' adjustment to model-based SKU-level forecasts: does the forecast horizon matter?. Journal of the Operational Research Society, 2011, 62, 537-543.	3.4	17
86	Randomâ€coefficient periodic autoregressions. Statistica Neerlandica, 2011, 65, 101-115.	1.6	7
87	Correcting for survey effects in preâ€election polls. Statistica Neerlandica, 2011, 65, 352-370.	1.6	0
88	Testing for Seasonal Unit Roots in Monthly Panels of Time Series*. Oxford Bulletin of Economics and Statistics, 2011, 73, 469-488.	1.7	1
89	One model and various experts: Evaluating Dutch macroeconomic forecasts. International Journal of Forecasting, 2011, 27, 482-495.	6.5	31
90	How accurate are government forecasts of economic fundamentals? The case of Taiwan. International Journal of Forecasting, 2011, 27, 1066-1075.	6.5	11

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91	Does news on real Chinese GDP growth impact stock markets?. Applied Financial Economics, 2011, 21, 61-66.	0.5	2
92	Weather conditions and daily television use in the Netherlands, 1996â€“2005. International Journal of Biometeorology, 2011, 55, 555-564.	3.0	20
93	Combining SKU-level sales forecasts from models and experts. Expert Systems With Applications, 2011, 38, 2365-2370.	7.6	39
94	Averaging Model Forecasts and Expert Forecasts: Why Does It Work?. Interfaces, 2011, 41, 177-181.	1.5	15
95	Model selection for forecast combination. Applied Economics, 2011, 43, 1721-1727.	2.2	2
96	Retrieving Unobserved Consideration Sets from Household Panel Data. Journal of Marketing Research, 2010, 47, 63-74.	4.8	113
97	Cointegration in a historical perspective. Journal of Econometrics, 2010, 158, 156-159.	6.5	7
98	On the number of categories in an ordered regression model. Statistica Neerlandica, 2010, 64, 125-128.	1.6	6
99	Editorial statistics. Statistica Neerlandica, 2010, 64, 508-508.	1.6	0
100	Comprehensive Review of the Maritime Safety Regimes: Present Status and Recommendations for Improvements. Transport Reviews, 2010, 30, 241-270.	8.8	27
101	Estimating the Market Share Attraction Model using Support Vector Regressions. Econometric Reviews, 2010, 29, 688-716.	1.1	2
102	Modeling healthcare expenditures: overview of the literature and evidence from a panel time-series model. Expert Review of Pharmacoeconomics and Outcomes Research, 2010, 10, 25-35.	1.4	8
103	How do we pay with euro notes when some notes are missing? Empirical evidence from MonopolyÂ® experiments. Applied Financial Economics, 2010, 20, 459-464.	0.5	5
104	How Accurate are Government Forecasts of Economic Fundamentals? The Case of Taiwan. SSRN Electronic Journal, 2009, , .	0.4	3
105	Testing for harmonic regressors. Journal of Applied Statistics, 2009, 36, 339-346.	1.3	1
106	Dynamic and Competitive Effects of Direct Mailings: A Charitable Giving Application. Journal of Marketing Research, 2009, 46, 120-133.	4.8	90
107	Cycles in basic innovations. Technological Forecasting and Social Change, 2009, 76, 1021-1025.	11.6	18
108	Properties of expert adjustments on model-based SKU-level forecasts. International Journal of Forecasting, 2009, 25, 35-47.	6.5	53

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109	Introduction to the special issue on new econometric models in marketing. Journal of Applied Econometrics, 2009, 24, 375-376.	2.3	0
110	Consumer price evaluations through choice experiments. Journal of Applied Econometrics, 2009, 24, 517-535.	2.3	12
111	I felt low and my purse feels light: depleting mood regulation attempts affect risk decision making. Journal of Behavioral Decision Making, 2009, 22, 153-170.	1.7	89
112	Jury Report on the KVS Award for the Best Doctoral Thesis in Economics of the Academic Years 2006â€“2007 and 2007â€“2008. De Economist, 2009, 157, 267-269.	1.4	0
113	Why is GDP typically revised upwards?. Statistica Neerlandica, 2009, 63, 125-130.	1.6	4
114	Expert opinion versus expertise in forecasting. Statistica Neerlandica, 2009, 63, 334-346.	1.6	16
115	Confidence intervals for maximal reliability in tauâ€equivalent models. Statistica Neerlandica, 2009, 63, 490-507.	1.6	0
116	Announcement and editorial statistics. Statistica Neerlandica, 2009, 63, 508-508.	1.6	0
117	Does ratification matter and do major conventions improve safety and decrease pollution in shipping?. Marine Policy, 2009, 33, 826-846.	3.2	40
118	The effect of rounding on payment efficiency. Computational Statistics and Data Analysis, 2009, 53, 1449-1461.	1.2	3
119	Does irritation induced by charitable direct mailings reduce donations?. International Journal of Research in Marketing, 2009, 26, 180-188.	4.2	57
120	The impact of adoption timing on new service usage and early disadoption. International Journal of Research in Marketing, 2009, 26, 304-313.	4.2	39
121	Experts' Stated Behavior. Interfaces, 2009, 39, 168-171.	1.5	25
122	A Generalized Dynamic Conditional Correlation Model: Simulation and Application to Many Assets. Econometric Reviews, 2009, 28, 612-631.	1.1	52
123	Measuring changes in consumer confidence. Journal of Economic Psychology, 2008, 29, 255-275.	2.2	18
124	Econometric analysis to differentiate effects of various ship safety inspections. Marine Policy, 2008, 32, 653-662.	3.2	33
125	Interaction Between Shelf Layout and Marketing Effectiveness and Its Impact on Optimizing Shelf Arrangements. Marketing Science, 2008, 27, 1065-1082.	4.1	60
126	Editorial statistics. Statistica Neerlandica, 2008, 62, 509-509.	1.6	0

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127	Merging models and experts. International Journal of Forecasting, 2008, 24, 31-33.	6.5	17
128	Stability through cycles. Technological Forecasting and Social Change, 2008, 75, 301-311.	11.6	33
129	Error-correction modelling in discrete and continuous time. Economics Letters, 2008, 101, 140-141.	1.9	0
130	A Simple Test for GARCH Against a Stochastic Volatility Model. Journal of Financial Econometrics, 2008, 6, 291-306.	1.5	13
131	Finding the Keys to Creativity in Ad Agencies: Using Climate, Dispersion, and Size to Examine Award Performance. Journal of Advertising, 2008, 37, 121-130.	6.6	44
132	When Do Price Thresholds Matter in Retail Categories?. Marketing Science, 2007, 26, 83-100.	4.1	96
133	On the econometrics of the geometric lag model. Economics Letters, 2007, 95, 291-296.	1.9	19
134	Analyzing a panel of seasonal time series: Does seasonality in industrial production converge across Europe?. Economic Modelling, 2007, 24, 954-968.	3.8	5
135	An empirical analysis of euro cash payments. European Economic Review, 2007, 51, 1985-1997.	2.3	24
136	A global view on port state control: econometric analysis of the differences across port state control regimes. Maritime Policy and Management, 2007, 34, 453-482.	3.8	68
137	Estimating the stock of postwar Dutch postal stamps. Applied Economics, 2007, 39, 943-946.	2.2	2
138	Indirect Network Effects in New Product Growth. Journal of Marketing, 2007, 71, 52-74.	11.3	132
139	Absorption of shocks in nonlinear autoregressive models. Computational Statistics and Data Analysis, 2007, 51, 4206-4226.	1.2	24
140	Econometric analysis on the effect of port state control inspections on the probability of casualty. Marine Policy, 2007, 31, 550-563.	3.2	79
141	Seasonality and non-linear price effects in scanner-data-based market-response models. Journal of Econometrics, 2007, 138, 231-251.	6.5	17
142	Modeling the diffusion of scientific publications. Journal of Econometrics, 2007, 139, 376-390.	6.5	46
143	Optimal Data Interval for Estimating Advertising Response. Marketing Science, 2006, 25, 217-229.	4.1	90
144	On modeling panels of time series. Statistica Neerlandica, 2006, 60, 438-456.	1.6	2

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145	Robust Inference on Average Economic Growth*. Oxford Bulletin of Economics and Statistics, 2006, 68, 345-370.	1.7	3
146	Evaluating chi-squared automatic interaction detection. Information Systems, 2006, 31, 814-831.	3.6	64
147	Structural breaks and long memory in US inflation rates: Do they matter for forecasting?. Research in International Business and Finance, 2006, 20, 95-110.	5.9	24
148	Deriving target selection rules from endogenously selected samples. Journal of Applied Econometrics, 2006, 21, 549-562.	2.3	29
149	A Hierarchical Bayes Error Correction Model to Explain Dynamic Effects of Price Changes. Journal of Marketing Research, 2006, 43, 443-461.	4.8	67
150	Chapter 18 Forecasting in Marketing. Handbook of Economic Forecasting, 2006, 1, 983-1012.	3.4	6
151	Estimating Confidence Bounds for Advertising Effect Duration Intervals. Journal of Advertising, 2006, 35, 33-37.	6.6	6
152	Modeling Purchases as Repeated Events. Journal of Business and Economic Statistics, 2006, 24, 487-502.	2.9	17
153	Diagnostics, Expectations, and Endogeneity. Journal of Marketing Research, 2005, 42, 27-29.	4.8	17
154	Are Precipitation Levels Getting Higher? Statistical Evidence for the Netherlands. Journal of Climate, 2005, 18, 4701-4714.	3.2	9
155	A sequential approach to testing seasonal unit roots in high frequency data. Journal of Applied Statistics, 2005, 32, 555-569.	1.3	6
156	Testing for common deterministic trend slopes. Journal of Econometrics, 2005, 126, 1-24.	6.5	44
157	Are winters getting warmer?. Environmental Modelling and Software, 2005, 20, 1449-1455.	4.5	31
158	The Econometric Analysis of Seasonal Time Series. Journal of Time Series Analysis, 2005, 26, 319-321.	1.2	0
159	Consideration sets, intentions and the inclusion of â€œdon't knowâ€•in a two-stage model for voter choice. International Journal of Forecasting, 2005, 21, 53-71.	6.5	9
160	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
161	The M3 competition: Statistical tests of the results. International Journal of Forecasting, 2005, 21, 397-409.	6.5	129
162	Forecasting aggregates using panels of nonlinear time series. International Journal of Forecasting, 2005, 21, 785-794.	6.5	12

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163	The impact of brand equity and the hedonic level of products on consumer stock-out reactions. Journal of Retailing, 2005, 81, 15-34.	6.2	211
164	A multi-level panel STAR model for US manufacturing sectors. Journal of Applied Econometrics, 2005, 20, 811-827.	2.3	100
165	On the dynamics of business cycle analysis: editors' introduction. Journal of Applied Econometrics, 2005, 20, 147-150.	2.3	4
166	Forecasting time series with long memory and level shifts. Journal of Forecasting, 2005, 24, 1-16.	2.8	9
167	Jury Report on the KVS Award for the Best Doctoral thesis in Economics of the Academic Years 2002/2003 and 2003/2004. De Economist, 2005, 153, 135-136.	1.4	0
168	â€œPanelizingâ€•Repeated Cross Sections. Quality and Quantity, 2005, 39, 155-174.	3.7	4
169	Selecting Profitable Customers for Complex Services on the Internet. Journal of Service Research, 2005, 8, 37-47.	12.2	25
170	On the Use of Econometric Models for Policy Simulation in Marketing. Journal of Marketing Research, 2005, 42, 4-14.	4.8	81
171	On the Econometrics of the Bass Diffusion Model. Journal of Business and Economic Statistics, 2005, 23, 255-268.	2.9	68
172	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
173	Vertical Marketing Systems for Complex Products: A Triadic Perspective. Journal of Marketing Research, 2004, 41, 479-487.	4.8	159
174	Fifty years since Koyck (1954)*. Statistica Neerlandica, 2004, 58, 381-387.	1.6	7
175	Generalizations of the KPSS-test for stationarity. Statistica Neerlandica, 2004, 58, 483-502.	1.6	115
176	Forecasting unemployment using an autoregression with censored latent effects parameters. International Journal of Forecasting, 2004, 20, 255-271.	6.5	16
177	Forecasting economic and financial time-series with non-linear models. International Journal of Forecasting, 2004, 20, 169-183.	6.5	206
178	Modeling consideration sets and brand choice using artificial neural networks. European Journal of Operational Research, 2004, 154, 206-217.	5.7	12
179	Do seasonal unit roots matter for forecasting monthly industrial production?. Journal of Forecasting, 2004, 23, 77-88.	2.8	5
180	Analyzing the effects of a brand introduction on competitive structure using a market share attraction model. International Journal of Research in Marketing, 2004, 21, 159-177.	4.2	18

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181	Do We Think We Make Better Forecasts Than in the Past? A Survey of Academics. Interfaces, 2004, 34, 466-468.	1.5	5
182	The diffusion of scientific publications: The case of Econometrica, 1987. Scientometrics, 2003, 56, 29-42.	3.0	12
183	A note on monitoring time-varying parameters in an autoregression. Metrika, 2003, 57, 51-62.	0.8	12
184	Yet another look at temporal aggregation in diffusion models of first-time purchase. Technological Forecasting and Social Change, 2003, 70, 467-471.	11.6	8
185	On SETAR non-linearity and forecasting. Journal of Forecasting, 2003, 22, 359-375.	2.8	36
186	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
187	An Empirical Study of Cash Payments. Statistica Neerlandica, 2003, 57, 484-508.	1.6	9
188	Detecting seasonal unit roots in a structural time series model. Journal of Applied Statistics, 2003, 30, 373-387.	1.3	2
189	An equilibrium-correction model for dynamic network data. Journal of Mathematical Sociology, 2003, 27, 193-215.	1.2	9
190	Selective Sampling for Binary Choice Models. Journal of Marketing Research, 2003, 40, 492-497.	4.8	32
191	Estimating volatility on overlapping returns when returns are autocorrelated. Applied Mathematical Finance, 2002, 9, 179-188.	1.2	4
192	Inferring Transition Probabilities from Repeated Cross Sections. Political Analysis, 2002, 10, 113-133.	3.3	8
193	SMOOTH TRANSITION AUTOREGRESSIVE MODELS â€” A SURVEY OF RECENT DEVELOPMENTS. Econometric Reviews, 2002, 21, 1-47.	1.1	774
194	Testing for residual autocorrelation in growth curve models. Technological Forecasting and Social Change, 2002, 69, 195-204.	11.6	19
195	Inflation, forecast intervals and long memory regression models. International Journal of Forecasting, 2002, 18, 243-264.	6.5	73
196	Censored latent effects autoregression, with an application to US unemployment. Journal of Applied Econometrics, 2002, 17, 347-366.	2.3	13
197	Modelling and forecasting level shifts in absolute returns. Journal of Applied Econometrics, 2002, 17, 601-616.	2.3	29
198	Financial volatility: an introduction. Journal of Applied Econometrics, 2002, 17, 419-424.	2.3	16

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199	On data transformations and evidence of nonlinearity. Computational Statistics and Data Analysis, 2002, 40, 621-632.	1.2	3
200	Ordered logit analysis for selectively sampled data. Computational Statistics and Data Analysis, 2002, 40, 477-497.	1.2	0
201	A nonlinear long memory model, with an application to US unemployment. Journal of Econometrics, 2002, 110, 135-165.	6.5	118
202	From first submission to citation: an empirical analysis. Statistica Neerlandica, 2002, 56, 496-509.	1.6	5
203	Constructing Seasonally Adjusted Data with Time-varying Confidence Intervals*. Oxford Bulletin of Economics and Statistics, 2002, 64, 509-526.	1.7	24
204	Changing Perceptions and Changing Behavior in Customer Relationships. Marketing Letters, 2002, 13, 121-134.	2.9	39
205	The Effect of Relational Constructs on Customer Referrals and Number of Services Purchased From a Multiservice Provider: Does Age of Relationship Matter?. Journal of the Academy of Marketing Science, 2002, 30, 202-216.	11.2	115
206	Are living standards converging?. Structural Change and Economic Dynamics, 2001, 12, 171-200.	4.5	74
207	INTRODUCTION TO THE SPECIAL ISSUE: NONLINEAR MODELING OF MULTIVARIATE MACROECONOMIC RELATIONS. Macroeconomic Dynamics, 2001, 5, 461-465.	0.7	4
208	Modeling asymmetric volatility in weekly Dutch temperature data. Environmental Modelling and Software, 2001, 16, 131-137.	4.5	19
209	A seasonal periodic long memory model for monthly river flows. Environmental Modelling and Software, 2001, 16, 559-569.	4.5	53
210	Testing for Unit Roots in Market Shares*. Marketing Letters, 2001, 12, 351-364.	2.9	13
211	Estimating Transition Probabilities from a Time Series of Independent Cross Sections. Statistica Neerlandica, 2001, 55, 249-262.	1.6	10
212	Forecasting market shares from models for sales. International Journal of Forecasting, 2001, 17, 121-128.	6.5	7
213	On forecasting cointegrated seasonal time series. International Journal of Forecasting, 2001, 17, 607-621.	6.5	29
214	The impact of satisfaction and payment equity on cross-buying. Journal of Retailing, 2001, 77, 359-378.	6.2	217
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