

# James Mitchell

## List of Publications by Year in descending order

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Version: 2024-02-01

49  
papers

1,594  
citations

394421

19  
h-index

361022

35  
g-index

57  
all docs

57  
docs citations

57  
times ranked

886  
citing authors

#	ARTICLE	IF	CITATIONS
1	Using stochastic hierarchical aggregation constraints to nowcast regional economic aggregates. <i>International Journal of Forecasting</i> , 2024, 40, 626-640.	6.5	2
2	Reconciled Estimates of Monthly GDP in the United States. <i>Journal of Business and Economic Statistics</i> , 2023, 41, 563-577.	2.9	6
3	NOWCASTING $\hat{\tau}$ ™ MONTHLY U.S. GDP DURING THE PANDEMIC. <i>National Institute Economic Review</i> , 2021, 256, 44-70.	0.6	3
4	Measuring and Communicating the Uncertainty in Official Economic Statistics. <i>Journal of Official Statistics</i> , 2021, 37, 289-316.	0.4	2
5	Does judgment improve macroeconomic density forecasts?. <i>International Journal of Forecasting</i> , 2021, 37, 1247-1260.	6.5	8
6	UK regional nowcasting using a mixed frequency vector autoregressive model with entropic tilting. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2020, 183, 91-119.	1.1	17
7	RECONCILED ESTIMATES AND NOWCASTS OF REGIONAL OUTPUT IN THE UK. <i>National Institute Economic Review</i> , 2020, 253, R44-R59.	0.6	8
8	Regional output growth in the United Kingdom: More timely and higher frequency estimates from 1970. <i>Journal of Applied Econometrics</i> , 2020, 35, 176-197.	2.3	29
9	Communicating uncertainty about facts, numbers and science. <i>Royal Society Open Science</i> , 2019, 6, 181870.	2.4	213
10	$R^2$ Bounds for Predictive Models: What Univariate Properties Tell us About Multivariate Predictability. <i>Journal of Business and Economic Statistics</i> , 2019, 37, 681-695.	2.9	3
11	Generalised density forecast combinations. <i>Journal of Econometrics</i> , 2015, 188, 150-165.	6.5	52
12	Density Nowcasts and Model Combination: Nowcasting Euro Area GDP Growth over the 2008-09 Recession*. <i>Oxford Bulletin of Economics and Statistics</i> , 2014, 76, 233-256.	1.7	24
13	Measuring output gap nowcast uncertainty. <i>International Journal of Forecasting</i> , 2014, 30, 268-279.	6.5	27
14	A nonlinear panel data model of cross-sectional dependence. <i>Journal of Econometrics</i> , 2014, 179, 134-157.	6.5	30
15	Discussion of "Forecasting macroeconomic variables using collapsed dynamic factor analysis" by Falk BrÅuning and Siem Jan Koopman. <i>International Journal of Forecasting</i> , 2014, 30, 585-588.	6.5	0
16	EFFICIENT AGGREGATION OF PANEL QUALITATIVE SURVEY DATA. <i>Journal of Applied Econometrics</i> , 2013, 28, 580-603.	2.3	2
17	Nowcasting quarterly euro-area GDP growth using a global VAR model—, 2013, , 131-148.		3
18	Monthly GDP estimates for inter-war Britain. <i>Explorations in Economic History</i> , 2012, 49, 543-556.	1.7	29

#	ARTICLE	IF	CITATIONS
19	Real-time inflation forecast densities from ensemble Phillips curves. North American Journal of Economics and Finance, 2011, 22, 77-87.	3.5	21
20	Qualitative Business Surveys: Signal or Noise?. Journal of the Royal Statistical Society Series A: Statistics in Society, 2011, 174, 327-348.	1.1	40
21	The Drivers of International Migration to the UK: A Panel-based Bayesian Model Averaging Approach. Economic Journal, 2011, 121, 1398-1444.	3.6	20
22	Combining VAR and DSGE forecast densities. Journal of Economic Dynamics and Control, 2011, 35, 1659-1670.	1.6	29
23	The utility of expectational data: Firm-level evidence using matched qualitative and quantitative UK surveys. International Journal of Forecasting, 2011, 27, 1128-1146.	6.5	31
24	Evaluating density forecasts: forecast combinations, model mixtures, calibration and sharpness. Journal of Applied Econometrics, 2011, 26, 1023-1040.	2.3	97
25	Nowcasting and predicting data revisions using panel survey data. Journal of Forecasting, 2010, 29, 313-330.	2.8	4
26	Combining forecast densities from VARs with uncertain instabilities. Journal of Applied Econometrics, 2010, 25, 621-634.	2.3	141
27	WHERE ARE WE NOW? THE UK RECESSION AND NOWCASTING GDP GROWTH USING STATISTICAL MODELS. National Institute Economic Review, 2009, 209, 60-69.	0.6	17
28	Architects as Nowcasters of Housing Construction. National Institute Economic Review, 2009, 210, 111-122.	0.6	1
29	Recent Developments in Density Forecasting. , 2009, , 199-239.		7
30	Incidence-based estimates of life expectancy of the healthy for the UK: coherence between transition probabilities and aggregate life-tables. Journal of the Royal Statistical Society Series A: Statistics in Society, 2008, 171, 203-222.	1.1	9
31	Introduction: Recent Developments in Economic Forecasting. National Institute Economic Review, 2008, 203, 57-58.	0.6	0
32	Introduction: Recent Developments in Economic Forecasting. National Institute Economic Review, 2008, 203, 57-58.	0.6	0
33	Uncertainty in UK manufacturing: Evidence from qualitative survey data. Economics Letters, 2007, 94, 245-252.	1.9	17
34	Combining density forecasts. International Journal of Forecasting, 2007, 23, 1-13.	6.5	235
35	Prudence and UK Trend Growth. National Institute Economic Review, 2006, 197, 58-64.	0.6	0
36	FORECASTING MANUFACTURING OUTPUT GROWTH USING FIRM-LEVEL SURVEY DATA. Manchester School, 2005, 73, 479-499.	0.9	29

#	ARTICLE	IF	CITATIONS
37	Evaluating, Comparing and Combining Density Forecasts Using the KLIC with an Application to the Bank of England and NIESR 'Fan' Charts of Inflation*. Oxford Bulletin of Economics and Statistics, 2005, 67, 995-1033.	1.7	167
38	An Indicator of Monthly GDP and an Early Estimate of Quarterly GDP Growth. Economic Journal, 2005, 115, F108-F129.	3.6	81
39	The National Institute Density Forecasts of Inflation. National Institute Economic Review, 2005, 193, 60-69.	0.6	12
40	Reconsidering the Evidence. Journal of Business Cycle Measurement and Analysis, 2005, 2004, 275-307.	0.2	36
41	Matrix Calculus & Zero-One Matrices; Statistical and Econometric Applications.. Economic Journal, 2003, 113, F398-F400.	3.6	0
42	Business Cycles and Turning Points: A Survey of Statistical Techniques. National Institute Economic Review, 2003, 183, 90-106.	0.6	25
43	Have UK and Eurozone Business Cycles Become More Correlated?. National Institute Economic Review, 2002, 182, 58-71.	0.6	10
44	The use of non-normal distributions in quantifying qualitative survey data on expectations. Economics Letters, 2002, 76, 101-107.	1.9	23
45	Quantification of Qualitative Firm-Level Survey Data. Economic Journal, 2002, 112, C117-C135.	3.6	31
46	Macro-modelling with many models. , 0, , 398-418.		6
47	Measuring Output Gap Nowcast Uncertainty. SSRN Electronic Journal, 0, , .	0.4	2
48	Real-Time Inflation Forecast Densities from Ensemble Phillips Curves. SSRN Electronic Journal, 0, , .	0.4	3
49	Generalised Density Forecast Combinations. SSRN Electronic Journal, 0, , .	0.4	12