

Maximo Camacho

List of Publications by Year in descending order

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53
papers

1,768
citations

471509

17
h-index

395702

33
g-index

53
all docs

53
docs citations

53
times ranked

842
citing authors

#	ARTICLE	IF	CITATIONS
1	Introducing the euro- <i>Sting</i> : Short-term indicator of euro area growth. <i>Journal of Applied Econometrics</i> , 2010, 25, 663-694.	2.3	168
2	Antimicrobial Drug Use and Methicillin-resistant <i>Staphylococcus aureus</i> , Aberdeen, 1996-2000. <i>Emerging Infectious Diseases</i> , 2004, 10, 1432-1441.	4.3	161
3	Are European business cycles close enough to be just one?. <i>Journal of Economic Dynamics and Control</i> , 2006, 30, 1687-1706.	1.6	139
4	Vector smooth transition regression models for US GDP and the composite index of leading indicators. <i>Journal of Forecasting</i> , 2004, 23, 173-196.	2.8	98
5	Commodity Prices and the Business Cycle in Latin America: Living and Dying by Commodities?. <i>Emerging Markets Finance and Trade</i> , 2014, 50, 110-137.	3.1	90
6	Do European business cycles look like one?. <i>Journal of Economic Dynamics and Control</i> , 2008, 32, 2165-2190.	1.6	89
7	Markov-Switching Dynamic Factor Models in Real Time. <i>SSRN Electronic Journal</i> , 0, , .	0.4	77
8	Real-time forecasting US GDP from small-scale factor models. <i>Empirical Economics</i> , 2014, 47, 347-364.	3.0	59
9	Extracting Non-Linear Signals from Several Economic Indicators. <i>SSRN Electronic Journal</i> , 0, , .	0.4	57
10	The Propagation of Industrial Business Cycles. <i>SSRN Electronic Journal</i> , 0, , .	0.4	55
11	Short-Term Forecasting for Empirical Economists. A Survey of the Recently Proposed Algorithms. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	54
12	This is what the leading indicators lead. <i>Journal of Applied Econometrics</i> , 2002, 17, 61-80.	2.3	50
13	<i>Sting</i> : España Short Term Indicator of Growth. <i>SSRN Electronic Journal</i> , 0, , .	0.4	49
14	Country Shocks, Monetary Policy Expectations and ECB Decisions. A Dynamic Non-linear Approach. <i>Advances in Econometrics</i> , 2016, , 283-316.	0.3	46
15	TAR Panel Unit Root Tests and Real Convergence. <i>Review of Development Economics</i> , 2008, 12, 668-681.	1.9	45
16	Short-run forecasting of the euro-dollar exchange rate with economic fundamentals. <i>Journal of International Money and Finance</i> , 2012, 31, 377-396.	2.5	35
17	A useful tool for forecasting the Euro-area business cycle phases. <i>International Journal of Forecasting</i> , 2006, 22, 735-749.	6.5	34
18	Forecasting travellers in Spain with Google's search volume indices. <i>Tourism Economics</i> , 2018, 24, 434-448.	4.1	30

#	ARTICLE	IF	CITATIONS
19	SPAINâ€™S STING: SPAIN SHORT-TERM INDICATOR OF GROWTH*. Manchester School, 2011, 79, 594-616.	0.9	29
20	Extracting Nonlinear Signals from Several Economic Indicators. Journal of Applied Econometrics, 2015, 30, 1073-1089.	2.3	27
21	Markov-switching dynamic factor models in real time. International Journal of Forecasting, 2018, 34, 598-611.	6.5	26
22	Markov-switching stochastic trends and economic fluctuations. Journal of Economic Dynamics and Control, 2005, 29, 135-158.	1.6	25
23	Markov-switching models and the unit root hypothesis in real US GDP. Economics Letters, 2011, 112, 161-164.	1.9	23
24	MICA-BBVA: a factor model of economic and financial indicators for short-term GDP forecasting. SERIES, 2012, 3, 475-497.	1.4	23
25	Spanish diffusion indexes. Spanish Economic Review, 2003, 5, 173-1.	1.0	22
26	Jump-and-Rest Effect of U.S. Business Cycles. Studies in Nonlinear Dynamics and Econometrics, 2007, 11, .	0.3	22
27	Symbolic transfer entropy test for causality in longitudinal data. Economic Modelling, 2021, 94, 649-661.	3.8	19
28	Green shoots and double dips in the euro area: A real time measure. International Journal of Forecasting, 2014, 30, 520-535.	6.5	17
29	Aggregate versus disaggregate information in dynamic factor models. International Journal of Forecasting, 2016, 32, 680-694.	6.5	15
30	High-growth recoveries, inventories and the Great Moderation. Journal of Economic Dynamics and Control, 2011, 35, 1322-1339.	1.6	14
31	The Euroâ€™s Sting Revisited: The Usefulness of Financial Indicators to Obtain Euro Area GDP Forecasts. Journal of Forecasting, 2014, 33, 186-197.	2.8	13
32	Determinants of Japanese Yen interest rate swap spreads: Evidence from a smooth transition vector autoregressive model. Journal of Futures Markets, 2008, 28, 82-107.	1.8	12
33	Short-term Forecasting for Empirical Economists: A Survey of the Recently Proposed Algorithms. Foundations and Trends in Econometrics, 2013, 6, 101-161.	1.4	12
34	Inducing non-orthogonal and non-linear decision boundaries in decision trees via interactive basis functions. Expert Systems With Applications, 2019, 122, 183-206.	7.6	12
35	Toward a more reliable picture of the economic activity: An application to Argentina. Economics Letters, 2015, 132, 129-132.	1.9	10
36	Monitoring the world business cycle. Economic Modelling, 2015, 51, 617-625.	3.8	10

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37	Chapter 5 A New Framework to Analyze Business Cycle Synchronization. Contributions To Economic Analysis, 2006, , 133-149.	0.1	9
38	Mixed-frequency VAR models with Markov-switching dynamics. Economics Letters, 2013, 121, 369-373.	1.9	9
39	Can we use seasonally adjusted variables in dynamic factor models?. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, 377-391.	0.3	9
40	Short-Run Forecasting of Argentine Gross Domestic Product Growth. Emerging Markets Finance and Trade, 2015, 51, 473-485.	3.1	9
41	Plasticity in leaderâ€“follower roles in human teams. Scientific Reports, 2017, 7, 14562.	3.3	9
42	Do economic recessions cause inequality to rise?. Journal of Applied Economics, 2019, 22, 304-320.	1.3	9
43	Inference on Filtered and Smoothed Probabilities in Markov-Switching Autoregressive Models. Journal of Business and Economic Statistics, 2019, 37, 484-495.	2.9	9
44	Monitoring the World Business Cycle. SSRN Electronic Journal, 0, , .	0.4	8
45	THE PROPAGATION OF INDUSTRIAL BUSINESS CYCLES. Macroeconomic Dynamics, 2019, 23, 144-177.	0.7	6
46	Evaluating the OECDâ€™s main economic indicators at anticipating recessions*. Journal of Forecasting, 2021, 40, 80-93.	2.8	5
47	Latin American Cycles: Has Anything Changed After the Great Recession?. Emerging Markets Finance and Trade, 2017, 53, 1170-1183.	3.1	4
48	The two-speed Europe in business cycle synchronization. Empirical Economics, 2020, 59, 1069-1084.	3.0	4
49	A New Approach to Dating the Reference Cycle. Journal of Business and Economic Statistics, 2022, 40, 66-81.	2.9	4
50	Real-Time Forecasting US GDP from Small-Scale Factor Models. SSRN Electronic Journal, 0, , .	0.4	3
51	Country Shocks, Monetary Policy Expectations and ECB Decisions. A Dynamic Non-Linear Approach. SSRN Electronic Journal, 0, , .	0.4	3
52	Tourism and Gross Domestic Product short-run causality revisited: A symbolic transfer entropy approach. Tourism Economics, 2023, 29, 235-247.	4.1	1
53	An Automatic Algorithm to Date the Reference Cycle of the Spanish Economy. Mathematics, 2021, 9, 2241.	2.2	0