Maximo Camacho

List of Publications by Year
in descending order

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	Tourism and Gross Domestic Product short-run causality revisited: A symbolic transfer entropy approach. Tourism Economics, 2023, 29, 235-247.	4.1	1
2	A New Approach to Dating the Reference Cycle. Journal of Business and Economic Statistics, 2022, 40, 66-81.	2.9	4
3	Symbolic transfer entropy test for causality in longitudinal data. Economic Modelling, 2021, 94, 649-661.	3.8	19
4	Evaluating the OECD's main economic indicators at anticipating recessions*. Journal of Forecasting, 2021, 40, 80-93.	2.8	5
5	An Automatic Algorithm to Date the Reference Cycle of the Spanish Economy. Mathematics, 2021, 9, 2241.	2.2	0
6	The two-speed Europe in business cycle synchronization. Empirical Economics, 2020, 59, 1069-1084.	3.0	4
7	Do economic recessions cause inequality to rise?. Journal of Applied Economics, 2019, 22, 304-320.	1.3	9
8	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
9	THE PROPAGATION OF INDUSTRIAL BUSINESS CYCLES. Macroeconomic Dynamics, 2019, 23, 144-177.	0.7	6
10	Inference on Filtered and Smoothed Probabilities in Markov-Switching Autoregressive Models. Journal of Business and Economic Statistics, 2019, 37, 484-495.	2.9	9
11	Forecasting travellers in Spain with Google's search volume indices. Tourism Economics, 2018, 24, 434-448.	4.1	30
12	Markov-switching dynamic factor models in real time. International Journal of Forecasting, 2018, 34, 598-611.	6.5	26
13	Latin American Cycles: Has Anything Changed After the Great Recession?. Emerging Markets Finance and Trade, 2017, 53, 1170-1183.	3.1	4
14	Plasticity in leader–follower roles in human teams. Scientific Reports, 2017, 7, 14562.	3.3	9
15	Aggregate versus disaggregate information in dynamic factor models. International Journal of Forecasting, 2016, 32, 680-694.	6.5	15
16	Country Shocks, Monetary Policy Expectations and ECB Decisions. A Dynamic Non-linear Approach. Advances in Econometrics, 2016, , 283-316.	0.3	46
17	Can we use seasonally adjusted variables in dynamic factor models?. Studies in Nonlinear Dynamics and Econometrics, 2015, 19, 377-391.	0.3	9
18	Toward a more reliable picture of the economic activity: An application to Argentina. Economics Letters, 2015, 132, 129-132.	1.9	10

#	Article	IF	Citations
19	Monitoring the world business cycle. Economic Modelling, 2015, 51, 617-625.	3.8	10
20	Short-Run Forecasting of Argentine Gross Domestic Product Growth. Emerging Markets Finance and Trade, 2015, 51, 473-485.	3.1	9
21	Extracting Nonlinear Signals from Several Economic Indicators. Journal of Applied Econometrics, 2015, 30, 1073-1089.	2.3	27
22	Commodity Prices and the Business Cycle in Latin America: Living and Dying by Commodities?. Emerging Markets Finance and Trade, 2014, 50, 110-137.	3.1	90
23	The Euro–Sting Revisited: The Usefulness of Financial Indicators to Obtain Euro Area GDP Forecasts. Journal of Forecasting, 2014, 33, 186-197.	2.8	13
24	Real-time forecasting US GDP from small-scale factor models. Empirical Economics, 2014, 47, 347-364.	3.0	59
25	Green shoots and double dips in the euro area: A real time measure. International Journal of Forecasting, 2014, 30, 520-535.	6.5	17
26	Mixed-frequency VAR models with Markov-switching dynamics. Economics Letters, 2013, 121, 369-373.	1.9	9
27	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
28	Short-Term Forecasting for Empirical Economists. A Survey of the Recently Proposed Algorithms. SSRN Electronic Journal, 2013, , .	0.4	54
29	MICA-BBVA: a factor model of economic and financial indicators for short-term GDP forecasting. SERIEs, 2012, 3, 475-497.	1.4	23
30	Short-run forecasting of the euro-dollar exchange rate with economic fundamentals. Journal of International Money and Finance, 2012, 31, 377-396.	2.5	35
31	Markov-switching models and the unit root hypothesis in real US GDP. Economics Letters, 2011, 112, 161-164.	1.9	23
32	SPAIN–STING: SPAIN SHORT–TERM INDICATOR OF GROWTH*. Manchester School, 2011, 79, 594-616.	0.9	29
33	High-growth recoveries, inventories and the Great Moderation. Journal of Economic Dynamics and Control, 2011, 35, 1322-1339.	1.6	14
34	Introducing the euro–sting: Short–term indicator of euro area growth. Journal of Applied Econometrics, 2010, 25, 663-694.	2.3	168
35	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
36	Do European business cycles look like one?. Journal of Economic Dynamics and Control, 2008, 32, 2165-2190.	1.6	89

#	ARTICLE	IF	CITATIONS
37	TAR Panel Unit Root Tests and Real Convergence. Review of Development Economics, 2008, 12, 668-681.	1.9	45
38	Jump-and-Rest Effect of U.S. Business Cycles. Studies in Nonlinear Dynamics and Econometrics, 2007, 11, .	0.3	22
39	Chapter 5 A New Framework to Analyze Business Cycle Synchronization. Contributions To Economic Analysis, 2006, , 133-149.	0.1	9
40	Are European business cycles close enough to be just one?. Journal of Economic Dynamics and Control, 2006, 30, 1687-1706.	1.6	139
41	A useful tool for forecasting the Euro-area business cycle phases. International Journal of Forecasting, 2006, 22, 735-749.	6.5	34
42	Markov-switching stochastic trends and economic fluctuations. Journal of Economic Dynamics and Control, 2005, 29, 135-158.	1.6	25
43	Antimicrobial Drug Use and Methicillin-resistant<i>Staphylococcus aureus</i>, Aberdeen, 1996â€"2000. Emerging Infectious Diseases, 2004, 10, 1432-1441.	4.3	161
44	Vector smooth transition regression models for US GDP and the composite index of leading indicators. Journal of Forecasting, 2004, 23, 173-196.	2.8	98
45	Spanish diffusion indexes. Spanish Economic Review, 2003, 5, 173-1.	1.0	22
46	This is what the leading indicators lead. Journal of Applied Econometrics, 2002, 17, 61-80.	2.3	50
47	Markov-Switching Dynamic Factor Models in Real Time. SSRN Electronic Journal, 0, , .	0.4	77
48	Extracting Non-Linear Signals from Several Economic Indicators. SSRN Electronic Journal, 0, , .	0.4	57
49	Monitoring the World Business Cycle. SSRN Electronic Journal, 0, , .	0.4	8
50	Ã‘-Sting: EspaÃ±a Short Term Indicator of Growth. SSRN Electronic Journal, 0, , .	0.4	49
51	The Propagation of Industrial Business Cycles. SSRN Electronic Journal, 0, , .	0.4	55
52	Real-Time Forecasting US GDP from Small-Scale Factor Models. SSRN Electronic Journal, 0, , .	0.4	3
53	Country Shocks, Monetary Policy Expectations and ECB Decisions. A Dynamic Non-Linear Approach. SSRN Electronic Journal, 0, , .	0.4	3