Robert Kunst

List of Publications by Year
in descending order

34 papers	456 citations	840776 11 h-index	713466 21 g-index
34 all docs	34 docs citations	34 times ranked	202 citing authors

#	Article	IF	Citations
1	On Exports and Productivity: A Causal Analysis. Review of Economics and Statistics, 1989, 71, 699.	4.3	91
2	Cointegration in a macroeconomic system. Journal of Applied Econometrics, 1990, 5, 351-365.	2.3	73
3	On the Role of Seasonal Intercepts in Seasonal Cointegration. Oxford Bulletin of Economics and Statistics, 1999, 61, 409-433.	1.7	46
4	Seasonal adjustment and measuring persistence in output. Journal of Applied Econometrics, 1990, 5, 47-58.	2.3	38
5	Seasonal Cointegration in Macroeconomic Systems: Case Studies for Small and Large European Countries. Review of Economics and Statistics, 1993, 75, 325.	4.3	33
6	A forecasting comparison of some var techniques. International Journal of Forecasting, 1986, 2, 447-456.	6.5	27
7	Combining forecasts based on multiple encompassing tests in a macroeconomic core system. Journal of Forecasting, 2011, 30, 579-596.	2.8	19
8	Forecasting high-frequency financial data with the ARFIMA-ARCH model. Journal of Forecasting, 2001, 20, 501-518.	2.8	17
9	Seasonal prediction of European cereal prices: good forecasts using bad models?. Journal of Forecasting, 2008, 27, 391-406.	2.8	16
10	Fourth-order moments of augmented arch processes. Communications in Statistics - Theory and Methods, 1997, 26, 1425-1441.	1.0	14
11	Forecast Combinations in a DSGEâ€VAR Lab. Journal of Forecasting, 2017, 36, 305-324.	2.8	13
12	Total factor productivity, its components and drivers. Empirica, 2021, 48, 283-327.	1.8	12
13	The effects of dollar/sterling exchange rate volatility on futures markets for coffee and cocoa. European Review of Agricultural Economics, 2001, 28, 307-328.	3.1	7
14	Unit root in unemployment â€“ new evidence from nonparametric tests. Applied Economics Letters, 2011, 18, 509-512.	1.8	7
15	Competing specifications of the gravity equation: a three-way model, bilateral interaction effects, or a dynamic gravity model with time-varying country effects?. Empirical Economics, 2014, 46, 733-741.	3.0	7
16	Apparently stable increments in finance data: could arch effects be the cause ?. Journal of Statistical Computation and Simulation, 1993, 45, 121-127.	1.2	6
17	Analyzing a panel of seasonal time series: Does seasonality in industrial production converge across Europe?. Economic Modelling, 2007, 24, 954-968.	3.8	5
18	The dynamic interrelations between unequal neighbors: an Austro-German case study. Empirical Economics, 2012, 43, 741-761.	3.0	4

#	Article	IF	Citations
19	Forecasting seasonally cointegrated systems: supply response of the Austrian breeding sow herd. European Review of Agricultural Economics, 1996, 23, 487-507.	3.1	3
20	Decisions on Seasonal Unit Roots. Journal of Statistical Computation and Simulation, 2002, 72, 403-418.	1.2	3
21	MODELING MACROECONOMIC SUBAGGREGATES: AN APPLICATION OF NONLINEAR COINTEGRATION. Macroeconomic Dynamics, 2008, 12, 151-171.	0.7	2
22	Asymmetric time aggregation and its potential benefits for forecasting annual data. Empirical Economics, 2015, 49, 363-387.	3.0	2
23	Optimizing time-series forecasts for inflation and interest rates using simulation and model averaging. Applied Economics, 2016, 48, 4366-4378.	2.2	2
24	Economic forecasting: editorsâ€™ introduction. Empirical Economics, 2020, 58, 1-5.	3.0	2
25	On using predictive-ability tests in the selection of time-series prediction models: A Monte Carlo evaluation. International Journal of Forecasting, 2021, 37, 445-460.	6.5	2
26	Forecasting with vector autoregressive models: An empirical investigation for Austria. Empirica, 1986, 13, 187-202.	1.8	1
27	The export-productivity relationship: A time series representation for Austria. Empirica, 1987, 14, 55-75.	1.8	1
28	Stability conditions for a bivariate arch system which is cointegrated in mean. Communications in Statistics - Theory and Methods, 1993, 22, 2941-2953.	1.0	1
29	Testing for Seasonal Unit Roots in Monthly Panels of Time Series*. Oxford Bulletin of Economics and Statistics, 2011, 73, 469-488.	1.7	1
30	THE EFFECTS OF OWNERSHIP CONCENTRATION ON PERFORMANCE OF PAKISTANI LISTED COMPANIES. CBU International Conference Proceedings, 0, 4, 214-222.	0.0	1
31	Report of the Editors. Empirical Economics, 2008, 35, 193-205.	3.0	0
32	Immigrant remittance flows and aggregate demand forecasts in West African economies. Journal of Policy Modeling, 2008, 30, 377-380.	3.1	0
33	Report of the Editors. Empirical Economics, 2014, 46, 393-395.	3.0	0
34	Drivers and obstacles to biofuel: A dynamic panel data approach to selected European union countries. International Journal of Energy and Statistics, 2016, 04, 1650018.	0.5	0