# Robert Kunst

List of Publications by Year
in descending order



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

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | Total factor productivity, its components and drivers. Empirica, 2021, 48, 283-327. | 1.8 | 12 |
| 2 | 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 |
| 3 | Economic forecasting: editorsâ€™ introduction. Empirical Economics, 2020, 58, 1-5. | 3.0 | 2 |
| 4 | Forecast Combinations in a DSGEâ€VAR Lab. Journal of Forecasting, 2017, 36, 305-324. | 2.8 | 13 |
| 5 | 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 |
| 6 | Optimizing time-series forecasts for inflation and interest rates using simulation and model averaging. Applied Economics, 2016, 48, 4366-4378. | 2.2 | 2 |
| 7 | Asymmetric time aggregation and its potential benefits for forecasting annual data. Empirical Economics, 2015, 49, 363-387. | 3.0 | 2 |
| 8 | 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 |
| 9 | Report of the Editors. Empirical Economics, 2014, 46, 393-395. | 3.0 | 0 |
| 10 | The dynamic interrelations between unequal neighbors: an Austro-German case study. Empirical Economics, 2012, 43, 741-761. | 3.0 | 4 |
| 11 | Unit root in unemployment â€“ new evidence from nonparametric tests. Applied Economics Letters, 2011, 18, 509-512. | 1.8 | 7 |
| 12 | Testing for Seasonal Unit Roots in Monthly Panels of Time Series*. Oxford Bulletin of Economics and Statistics, 2011, 73, 469-488. | 1.7 | 1 |
| 13 | Combining forecasts based on multiple encompassing tests in a macroeconomic core system. Journal of Forecasting, 2011, 30, 579-596. | 2.8 | 19 |
| 14 | Report of the Editors. Empirical Economics, 2008, 35, 193-205. | 3.0 | 0 |
| 15 | Seasonal prediction of European cereal prices: good forecasts using bad models?. Journal of Forecasting, 2008, 27, 391-406. | 2.8 | 16 |
| 16 | Immigrant remittance flows and aggregate demand forecasts in West African economies. Journal of Policy Modeling, 2008, 30, 377-380. | 3.1 | 0 |
| 17 | MODELING MACROECONOMIC SUBAGGREGATES: AN APPLICATION OF NONLINEAR COINTEGRATION. Macroeconomic Dynamics, 2008, 12, 151-171. | 0.7 | 2 |
| 18 | Analyzing a panel of seasonal time series: Does seasonality in industrial production converge across Europe?. Economic Modelling, 2007, 24, 954-968. | 3.8 | 5 |

| # | Article | IF | Citations |
|---|---|---|---|
| 19 | Decisions on Seasonal Unit Roots. Journal of Statistical Computation and Simulation, 2002, 72, 403-418. | 1.2 | 3 |
| 20 | Forecasting high-frequency financial data with the ARFIMA-ARCH model. Journal of Forecasting, 2001, 20, 501-518. | 2.8 | 17 |
| 21 | 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 |
| 22 | On the Role of Seasonal Intercepts in Seasonal Cointegration. Oxford Bulletin of Economics and Statistics, 1999, 61, 409-433. | 1.7 | 46 |
| 23 | Fourth-order moments of augmented arch processes. Communications in Statistics - Theory and Methods, 1997, 26, 1425-1441. | 1.0 | 14 |
| 24 | Forecasting seasonally cointegrated systems: supply response of the Austrian breeding sow herd. European Review of Agricultural Economics, 1996, 23, 487-507. | 3.1 | 3 |
| 25 | 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 |
| 26 | Seasonal Cointegration in Macroeconomic Systems: Case Studies for Small and Large European Countries. Review of Economics and Statistics, 1993, 75, 325. | 4.3 | 33 |
| 27 | 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 |
| 28 | Seasonal adjustment and measuring persistence in output. Journal of Applied Econometrics, 1990, 5, 47-58. | 2.3 | 38 |
| 29 | Cointegration in a macroeconomic system. Journal of Applied Econometrics, 1990, 5, 351-365. | 2.3 | 73 |
| 30 | On Exports and Productivity: A Causal Analysis. Review of Economics and Statistics, 1989, 71, 699. | 4.3 | 91 |
| 31 | The export-productivity relationship: A time series representation for Austria. Empirica, 1987, 14, 55-75. | 1.8 | 1 |
| 32 | A forecasting comparison of some var techniques. International Journal of Forecasting, 1986, 2, 447-456. | 6.5 | 27 |
| 33 | Forecasting with vector autoregressive models: An empirical investigation for Austria. Empirica, 1986, 13, 187-202. | 1.8 | 1 |
| 34 | THE EFFECTS OF OWNERSHIP CONCENTRATION ON PERFORMANCE OF PAKISTANI LISTED COMPANIES. CBU International Conference Proceedings, 0, 4, 214-222. | 0.0 | 1 |