Publicationlist

Prof. em. Dr. DI. Klaus Neusser

Publications in Refereed Journal

- Time-Varying Rational Expectations Models. *Journal of Economic Dynamics and Control* 107(2019): 1–17
doi:10.1016/j.jedc.2019.103731
`https://www.sciencedirect.com/science/article/pii/S0165188919301307`

- A Topological View of the Identification of Structural Vector Autoregressions. *Economics Letters* 144(2016): 107–111.
doi:10.1016/j.econlet.2016.05.003
`http://www.sciencedirect.com/science/article/pii/S0165176516301598`

- The Role of Sectoral Shifts in the Decline of Real GDP Volatility. *Macroeoconomic Dynamics* 17(2012): 477–500 (with Daniel Burren).
`http://journals.cambridge.org/repo_A88Y0Qzl`

- The Decline in Volatility of US GDP Growth. *Applied Economics Letters* 17(2010): 1625-1631 (with Daniel Burren).

- Measuring the Natural Output Level by DSGE Models: An Empirical Investigation for Switzerland. *Swiss Journal of Economics and Statistics* 146(2010), 275-300 (with Stefan Leist).

- Interdependencies of U.S. Manufacturing Sectoral TFP's: A Spatial VAR Approach. *Journal of Macroeconomics* 30 (2008): 991-1004.

- Improving Models of Income Dynamics Using Cross-Section Information. *Swiss Journal of Economics and Statistics* 144 (2008): 117-151 (with R. Aebi and P. Steiner).

- On the equivalence of quantitative trade restrictions and tariffs. *Economics Letters* 96 (2007): 331-336 (with H. Dellas and A. Fernandes)

- A Large Deviations Approach to the Measurement of Mobility. *Swiss Journal of Economics and Statistics* 142 (2006): 195-222 (with R. Aebi and P. Steiner).

- A Multisectoral Log-Linear Model of Economic Growth with Marshallian Externalities. *Journal of Macroeconomics* 23(2001): 537-64.

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- Savings, Social Security, and Bequests in an OLG Model. A Simulation Study for Austria. *Journal of Economics* 1993, Suppl.7, 133-55.

- Business Cycles in Open Economies: Stylized Facts for Austria and Germany. *Weltwirtschaftliches Archiv* 128 (1992), 67-87 (with P. Brandner)

- Intertemporal Nonseparability, Liquidity Constraints, and Seasonality of Aggregate Consumer Expenditures: An Empirical Investigation. *Empirical Economics* 17(1992), 1-20.

- Testing the Long-Run Implications of the Neoclassical Growth Model. *Journal of Monetary Economics* 27(1991), 3-37.

- Cointegration in a Macroeconomic System. *Journal of Applied Econometrics* 5, 351-365 (1990) (with R. Kunst),

- The International Impact of Austrian Economists. *Empirica* 18(1991), 201-19 (with G. Clemenz).

- A Forecasting Comparison of Some VAR Techniques. *International Journal of Forecasting* 2 (1986), 447-456 (with R. Kunst).

- Forecasting with Vector Autoregressive Models: An Empirical Investigation for Austria. *Empirica* 2/86, 187-201 (with R. Kunst),
- Time Series Representations of the Austrian Labor Market. *Weltwirtschatliches Archiv* 122(1986), 292-312.
- Multiple Partial Adjustment of Portfolios under Rational Expectations. *Economics Letters* 19(1985).
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- The Emergence of Counter-Cyclical U.S. Fertility: Comment. *American Economic Review* 74(1984), 201-202 (with W. Krämer).

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- *Time Series Econometrics*. Springer International Publishing Switzerland 2016
- *Zeitreihenanalyse in den Wirtschaftwissenschaften*. 3. Auflage, Vieweg + Teubner Verlag, Wiesbaden 2011.
- Die moderne aggregierte Theorie des Konsum- und Sparverhaltens. Eine empirische Studie für Österreich. Schriftenreihe des Österreichischen Forschungsinstituts für Sparkassenwesen, Sonderband: Wien 1988

Book Chapters

- Prognose uni- und multivariater Zeitreihen (with M. Deistler). In Prognoserechung, ed. by P. Mertens, 225–256. Heidelberg: Physica-Verlag, 2012.
- Public Capital Stock and Private Sector Productivity in the Long Run. In Economic Growth in the World Economy, ed. by H. Siebert, 169–88. Tübingen: J.C.B. Mohr (Paul Siebeck), 1993.
- Fiscal Policy and Private Household Savings: Two Informative Experiments (with A. Jäger). In Geld, Banken, und Versicherungen, ed. by R. W. Heilmann et al, 351-66. Verlag für Versicherungswirtschaft: Karlsruhe, 1988.

- Ein Portefeuilleansatz zur Erfassung des Finanzsektors: Modellansatz, Spezifikation und empirische Schätzergebnisse für Österreich (with G. Winckler). In Geldtheorie und Geldpolitik, Vol. 17, Schriftenreihe des wirtschaftswissenschaftlichen Seminars Ottobeuren, ed. by G. Bombach, B. Gahlen and A. E. Ott, 205-17. J.C.B. Mohr: Tübingen, 1988.
- Consumption and Changing Income Uncertainty: An Empirical Investigation for Austria. In Umweltdynamik, ed. by H.Frank, G.Plaschka, and D.Rössl, 243-61. Springer-Verlag: Wien, 1988.
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