Green Journals

International Approved Journals

Journal Information

Journal Title	Journal of Time Series Econometrics
Publisher	De Gruyter
ISSN	1941-1928
E-ISSN	
Database	ABDC
Domain	Physical Sciences, Social Sciences

Classification History

Year	A+	A	B	C
2026			✓	
2025			✓	
2024			✓	
2023				
2021/2022			✓	
2020			✓	
2019			✓	
2018				

Classification: The table above shows all journal classifications recorded for each classification year in the Green Journals database. A journal may have more than one classification in the same year.

Recent Articles

Decomposed Oil Shocks and State-Dependent Spillovers Across Commodity Markets: A QVAR-Based Quantile Connectedness Approach
2026-10-8
Authors: Muhammed Benli, Halil Altıntaş
DOI: 10.1515/jtse-2026-0015

(Seasonal) Unit Roots and Forecasting
2026-9-28
Authors: Philip Hans Franses, Egbert Swarts
DOI: 10.1515/jtse-2026-0019

Frontmatter
2026-7-1 Vol. 18 Issue 2 Pages i-ii
DOI: 10.1515/jtse-2026-frontmatter2

Trend-Cycle Estimation: An Exhaustive Revision Analysis for DMH and DMH-D Methods Using Nondefault Henderson Filters
2026-7-1 Vol. 18 Issue 2 Pages 159-191
Authors: Verónica L. Beritich, Aldana M. Armendáriz, Emanuel J. Ciardullo
DOI: 10.1515/jtse-2025-0031

Revisiting Unit Root Testing Strategy When Presence of Deterministic Time Trend Is Uncertain
2026-5-26 Vol. 18 Issue 2 Pages 133-158
Authors: Tapan Kar, Malay Bhattacharyya
DOI: 10.1515/jtse-2024-0032

Outlier Robust Unit Root Tests in Nonlinear Dynamic Models
2026-5-7 Vol. 18 Issue 2 Pages 97-132
Authors: Rickard Sandberg
DOI: 10.1515/jtse-2025-0001

A Basic Step-by-Step Weighted X-11 Algorithm and the Cascade Filters
2026-3-16 Vol. 18 Issue 2 Pages 63-95
Authors: Verónica L. Beritich, Aldana M. Armendáriz, Emanuel J. Ciardullo
DOI: 10.1515/jtse-2025-0018

Frontmatter
2026-1-1 Vol. 18 Issue 1 Pages i-ii
DOI: 10.1515/jtse-2026-frontmatter1

Out-of-Sample Density Prediction of the End-of-Month Price of Crude Oil and the U.S. Economic Policy Uncertainty Index
2025-10-29 Vol. 18 Issue 1 Pages 1-47
Authors: Nima Nonejad
DOI: 10.1515/jtse-2025-0007

Forecasting High-Dimensional Non-Normal Time Series Using Averaged Quantile Regression
2025-8-19 Vol. 18 Issue 1 Pages 49-61
Authors: Tae Yeon Kim, Hee-Seok Oh, Yaeji Lim
DOI: 10.1515/jtse-2024-0014