

# Real-Time Bibliography

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## 1 Introduction

This is my bibliography of real-time data research. As I noted in my literature survey in 2011, “Real-time data analysis refers to research for which data revisions matter or for which the timing of the data releases is important in some way.”<sup>1</sup>

In this listing, I am limiting the papers to those related to data background (written material on how data are constructed), data revisions (research on the size and importance of data revisions), structural modeling (how data revisions affect our research on the structure of the economy), forecasting (how forecasts are affected by data revisions), and monetary and fiscal policy (how policy decisions are influenced by data revisions or uncertainty about data, as well as how policymakers should think about data revisions and uncertainty). This bibliography does not cover forecasting methods that do not involve consideration of data revisions or their implications.

## 2 Data Background

BEA (2016)  
Corrado, Gilbert and Raddock (1997)  
Fixler (2004)  
Fixler, Grimm and Lee. (2003)  
Frankel and Saiki (2017)  
Grimm and Parker (1998)  
Grimm and Weadock (2006)  
Kenny (1985)  
Kenny (1987)  
Stark (2011*a*)  
Triplett (1992)  
Wroe (1993)  
Young (1989)  
Young (1992)

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<sup>1</sup>Croushore (2011), page 72

Young (1993)  
Young (1994)

### 3 Data Revisions

Ahmad, Bournot and Koechlin (2007)  
Almuzara et al. (2022)  
Anderson (2006)  
Anderson and Kliesen (2006)  
de Antonio Liedo and Carstensen (2005)  
Aruoba (2008)  
Ashley et al. (2005)  
Barklem (2000)  
Barro and Hercowitz (1980)  
Baumeister and Kilian (2012)  
Bernhard (2016)  
Brodsky and Newbold (1994)  
Castle and Ellis (2002)  
Clements and Galvao (2017)  
Conrad and Corrado (1979)  
Corradi, Fernandez and Swanson (2009)  
Croushore and Stark (2001)  
Croushore and Stark (2000)  
Cunningham et al. (2012)  
DeJong (1987)  
de Leeuw (1990)  
den Reijer and Roodenburg (2006)  
Dewald, Thursby and Anderson (1986)  
Diebold and Rudebusch (1988)  
Dyan and Elmendorf (2001)  
Egginton, Pick and Vahey (2002)  
Eitrheim and Jore (2006)  
Faust, Rogers and Wright (2005)  
Fernandez, Koenig and Nikolsko-Rzhevskyy (2011)  
Fernandez, Koenig and Nikolsko-Rzhevskyy (2012)  
Fixler and Nalewaik (2006)  
Flodberg and Osterholm (2017)  
Gallo and Marcellino (1996)  
Galvao and Mitchell (2020)  
Garratt and Vahey (2006)  
Gartaganis and Goldberger (1955)  
Ghosh and Lien (1995)  
Giannone et al. (2012)  
Glass and Fritsche (2015)  
Gleiser and Schavey (1974)

Groshen et al. (2017)  
Guerrero (1993)  
Guo and Pai (n.d.)  
Haltom, Mitchell and Tallman (2005)  
Harvey et al. (1983)  
Hecq and Jacobs (2009)  
Hecq and Mazzi (2008)  
Hecq, Jacobs and Stamatogiannis (2019)  
Helliesen, Hungnes and Skjerven (2021)  
Himmelberg et al. (2004)  
Hogrefe (2008)  
Holden and Peel (1982*a*)  
Holden and Peel (1982*b*)  
Jacobs and Sturm (2006)  
Jacobs and van Norden (2016)  
Jacobs and van Norden (2011)  
Jacobs and Sturm (2004)  
Kapetanios and Yates (2004*b*)  
Kavajecz (1994)  
Kavajecz and Collins (1995)  
Kawagoe (2007)  
Kennedy (1990)  
Kishor (2009)  
Knetsch and Reimers (2008)  
Krikelas (1994)  
Kurz (2018)  
Lupi and Peracchi (2003)  
Mankiw, Runkle and Shapiro (1984)  
Mankiw and Shapiro (1986)  
Manski (2014)  
Maravall and Pierce (1986)  
McKenzie (2007)  
McNees (1989)  
McNees (1986)  
Morgenstern (1963)  
Mork (1990)  
Mork (1987)  
Nakamura and Stark (2005)  
Nallareddy and Ogneva (2017)  
Neumark and Wascher (1991)  
Oller and Teterukovsky (2007)  
Palis, Ramos and Robitaille (2004)  
Patterson (2000)  
Patterson (1995*b*)  
Patterson (1995*a*)  
Patterson (1992)

Patterson et al. (2011)  
Patterson et al. (2009)  
Patterson and Heravi (1991*b*)  
Patterson and Heravi (1991*a*)  
Patterson and Heravi (1991*c*)  
Patterson (2002*a*)  
Patterson (2002*b*)  
Patterson (1995*c*)  
Patterson (1994)  
Patterson and Heravi (2004*b*)  
Patterson and Heravi (1991*d*)  
Patterson and Heravi (2004*a*)  
Patterson and Heravi (1992)  
Pierce (1981)  
Rizki (1993*b*)  
Rizki (1993*a*)  
Sargent (1989)  
Siklos (1996)  
Sinclair and Stekler (2013)  
Sleeman (2006)  
Stark (2014)  
Stark (2015)  
Stark (2011*b*)  
Stekler (1987)  
Stekler and Burch (2009)  
Stekler and Stekler (1979)  
Strohsal and Wolf (2020)  
Sucharita (1997)  
Swanson and van Dijk (2006)  
Swanson, Ghysels and Callan (1999)  
Tallman and Zadrozny (2004)  
Tosetta (2008)  
Trimbur (2010*a*)  
Trimbur (2010*b*)  
Vázquez, María-Dolores and Londoño (2012)  
Walsh (1985)  
Zarnowitz (1982)  
Zellner (1958)

## 4 Structural Modeling

Amato and Swanson (2001)  
Anesti, Galvão and Miranda-Agrippino (2021)  
Aruoba (2004)  
Bomfim (2001)

Boschen and Grossman (1982)  
Casares and Vazquez (2016)  
Chang and Li (2018)  
Clements and Galvao (2010)  
Clements and Galvao (2021)  
Croushore and Sill (2014)  
Croushore and Stark (2003)  
Edge, Laubach and Williams (2007)  
Givens (2017)  
Golinelli and Momigliano (2006)  
Gumbau-Brisa and Olivei (2013)  
Herbst and Schorfheide (2010)  
Hughes Hallett, Kattai and Lewis (2007)  
Jo and Sekkel (2019)  
Kurmann and Sims (2021)  
Lee, Olekalns and Shields (2010)  
Masolo and Paccagnini (2019)  
Mavroeidis, Plagborg-Moller and Stock (2014)  
Milani (2017)  
Oh and Waldman (2005)  
Oh and Waldman (1990)  
Paloviita (2007)  
Paloviita and Mayes (2005)  
Pruitt (2012)  
Pruitt (2007)  
Rodriguez Mora and Schulstald (2007)  
Sarte (2014)  
Smets, Warne and Wouters (2013)  
van Norden (2005)  
Zaman (2021)

## 5 Forecasting

Adjemain, Gregoir and Pelgrin (2006)  
Aiolfi, Capistran and Timmermann (2011)  
Akdogan and Aksoy (2010)  
Altavilla and Ciccarelli (2007)  
Amstad and Fischer (2009)  
Amstad and Fischer (2004)  
Atkeson and Ohanian (2001)  
Banbura et al. (2013)  
Barnett, Chauvet and Leiva-Leon (2016)  
Bentancor and Pincheira (2010)  
Boero, Smith and Wallis (2008)  
Bordalo et al. (2020)

Bouwman and Jacobs (2011)  
Bulligan, Golinelli and Parigi (2010)  
Busetti (2006)  
Capistran (2008)  
Capistran and Timmermann (2009*b*)  
Capistran and Timmermann (2009*a*)  
Carlton (2010)  
Caruso and Coroneo (2021)  
Chang and Hanson (2015)  
Chauvet and Senyuz (2016)  
Clark and McCracken (2013)  
Clark (2009)  
Clark and McCracken (2010)  
Clark and McCracken. (2009)  
Clausen and Clausen (2010)  
Clements (2014)  
Clements (2017)  
Clements (2015)  
Clements (2016)  
Clements and Galvao (2013)  
Clements (2019)  
Clements (2012)  
Clements (2007)  
Clements and Galvao (2009)  
Clements and Galvao (2008)  
Clements and Harvey (2010)  
Clements (2022)  
Clements and Galvao (2021)  
Clements and Galvao (2019)  
Coibion and Gorodnichenko (2015)  
Cole (1969)  
Crone et al. (2013)  
Croushore (2006)  
Croushore (2010)  
Croushore (2005)  
Croushore and Marsten (2016)  
Croushore and van Norden (2018)  
Davies (2006)  
Demetrescu, Hanck and Kruse-Becher (2022)  
Denton and Kuiper (1965)  
Diebold and Rudebusch (1991*b*)  
Diebold and Rudebusch (1991*a*)  
Dovern and Fritsche (2008)  
Dovern and Ziegler (2008)  
Dwyer and Hirano (2000)  
Edge, Kiley and Laforte (2010)

Edge, Laubach and Williams (2007)  
Elliott (2002)  
Fackler (2002)  
Farmer, Nakamura and Steinsson (2021)  
Faust, Rogers and Wright (2003)  
Faust and Wright (2009)  
Feng (2009)  
Fernandez and Nikolsko-Rzhevskyy (2007)  
Filardo (1999)  
Franses and van Dijk (2007)  
Fukuda (2007)  
Fulton and Hubrich (2021)  
Galbraith and van Norden (2008)  
Galimberti and Moura (2016)  
Garratt, Koop and Vahey (2008)  
Garratt et al. (2008)  
Garratt, Mitchell and Vahey (2009)  
Garratt et al. (2011)  
Gaus and Gibbs (2016)  
Ghosh and Lien (2001)  
Ghosh and Lien (1997)  
Giannone, Reichlin and Small (2008)  
Giordani and Soderlind (2003)  
Giusto and Piger (2017)  
Golinelli and Parigi (2005)  
Gotz, Hecq and Urbain (2016)  
Grant (2013)  
Gregory and Zhu (2008)  
Guo (2009)  
Hanson and Whitehorn (2006)  
Harrison, Kapetanios and Yates (2005)  
Harrison, Kapetanios and Yates (2001*a*)  
Harrison, Kapetanios and Yates (2001*b*)  
Hayashi and Tachi (2021)  
Hecq, Jacobs and Stamatogiannis (2019)  
Howrey (1978)  
Howrey (1984)  
Howrey (1996)  
Hulsewig, Mayr and Wollmershauser (2008)  
Ince and Molodtsova (2017)  
Inoue and Rossi (2005)  
Joutz and Stekler (1998)  
Kapetanios and Yates (2004*a*)  
Kapetanios and Yates (2010)  
Keane and Runkle (1990)  
Kishor and Koenig (2012)

Kishor and Koenig (2014)  
Kishor and Koenig (2021)  
Koenig (2003)  
Koenig, Dolmas and Piger (2003)  
Kolasa, Rubaszek and Skrzypczynski (2012)  
Kozicki (2002)  
Krane (2003)  
Lahiri and Liu (2006)  
Mandler (2012)  
Marcellino (2006)  
Mariano and Tanizaki (1995)  
McAdam and Warne (2021)  
Mertens and Nason (2020)  
Mesonnier (2006)  
Molodtsova (2007)  
Monti (2008)  
Mullineaux (1980)  
Nakamura (2008)  
Nakamura and Stark (2007)  
Orphanides and van Norden (2005)  
Patterson (2003)  
Pesaran and Timmermann (2004)  
Pincheira (2010)  
Robertson and Tallman (1999)  
Robertson and Tallman (1998*a*)  
Robertson and Tallman (1998*b*)  
Rossi and Sekhposyan (2010)  
Rudebusch and Williams (2009)  
Schuh (2001)  
Schumacher and Breitung (2008)  
Siklos (2006)  
Sinclair (2019)  
Stark and Croushore (2002)  
Stekler (1961)  
Stekler (1967)  
Stekler (1968)  
Stock and Watson (2002)  
Stock and Watson (1999)  
Sulewski, Putz and Siklos (2021)  
Swanson (1996)  
Swanson and White (1997)  
Trivellato and Rettore (1986)  
Van Dijk, Franses and Ravazzolo (2007)  
Wei and Wright (2013)  
Wright (2009)  
Xu and Rogers (2023)



Zheng and Rossiter (2006)

## 6 Monetary and Fiscal Policy

Aastveit and Trovik (2008)  
Aguirre and Vazquez (2018)  
Altavilla and Ciccarelli (2011)  
Amir-Ahmadi, Matthes and Wang (2017)  
Aoki (2003)  
Arai (2020)  
Barbarino et al. (2020)  
Bernanke and Boivin (2003)  
Bernhardsen et al. (2005)  
Bernoth, Hallett and Lewis (2008)  
Boivin (2006)  
Cassou, Scott and Vazquez (2018)  
Cayen and van Norden (2005)  
Champagne and Sekkel (2018)  
Chang and Levinson (2020)  
Chauvet and Tierney (2007)  
Ciccarelli (2012)  
Cimadomo (2016)  
Cimadomo (2012)  
Cimadomo, Hauptmeier and Sola (2011)  
Clark and Kozicki (2005)  
Clements and Galvao (2012)  
Cloyne and Hurtgen (2016)  
Coenen, Levin and Wieland (2005)  
Croushore (2019)  
Croushore and Evans (2006)  
Croushore and van Norden (2019)  
Cukierman and Lippi (2005)  
Castro, Perez and Rodriguez-Vives (2013)  
Dopke (2005)  
English, Nelson and Sack (2003)  
Evans (1998)  
Fernald and Wang (2005)  
Garratt, Kevin Lee and Shields (2009)  
Garratt et al. (2009)  
Gerberding, Seitz and Worms (2005)  
Gerdesmeier and Roffia (2005)  
Ghysels, Swanson and Callan (2002)  
Giannone, Reichlin and Sala (2005)  
Gluck and Schleicher (2004)  
Herrmann, Orphanides and Siklos (2005)

Ince and Papell (2013)  
Jaaskela and Yates (2005)  
Kamada (2005)  
Kemme and Lyakir (2008)  
Koenig (2006)  
Koenig (2005)  
Kozicki (2004)  
Kozicki and Tinsley (2005)  
Kugler et al. (2005)  
Lansing (2002*a*)  
Lansing (2002*b*)  
Lee, Morley and Shields (2015)  
Lee (2020)  
Loukoianova, Vahey and Wakerly (2002)  
Lubik and Matthes (2016)  
Marcellino and Musso (2011)  
Mehra (2002)  
Mehra and Sawhney (2010)  
Mitchell (2005)  
Molodtsova, Nikolsko-Rzhevskyy and Papell (2011)  
Molodtsova, Nikolsko-Rzhevskyy and Papell (2008)  
Nelson and Nikolov (2003)  
Nikolsko-Rzhevskyy (2007)  
Orphanides (2004)  
Orphanides (2003*a*)  
Orphanides (2003*b*)  
Orphanides (2003*c*)  
Orphanides (2002)  
Orphanides (2001)  
Orphanides and van Norden (2002)  
Orphanides et al. (2000)  
Orphanides and Williams (2005)  
Orphanides and Williams (2002)  
Paloviita and Kinnunen (2011)  
Pierce et al. (1981)  
Rudebusch (2006)  
Rudebusch (2002)  
Rudebusch (2001)  
Rudebusch (1998)  
Runkle (1998)  
Sauer and Sturm (2007)  
Siklos and Weymark (2007)  
Siklos (2010)  
Siklos and Bohl (2005)  
Siklos, Werner and Bohl (2004)  
Sirchenko (2010)

Sirchenko (2008)  
Smets (2002)  
Staiger, Stock and Watson (1997)  
Swanson (2004)  
Tchaidze (2001)  
Tetlow and Ironside (2007)  
von Kalckreuth and Wolff (2007)  
Watson (2007)  
Yetman (2005)

## 7 Current Analysis

Amstad and Fischer (2006)  
Aruoba and Diebold (2010)  
Aruoba, Diebold and Scotti (2009)  
Basistha (2008)  
Boonman et al. (2019)  
Camacho and Perez-Quiros (2010)  
Cenesizoglu (2008)  
Chauvet and Hamilton (2006)  
Chauvet and Piger (2008)  
Chauvet and Piger (2003)  
Chauvet, Senyuz and Yoldas (2015)  
Christoffersen, Ghysels and Swanson (2002)  
Davig (2008)  
Evans (2005)  
Galbraith and Tkacz (2007)  
Gilbert et al. (2010)  
Gilbert (2011)  
Hamilton (2011)  
Nalewaik (2012)  
Nalewaik (2011)  
Sarte (2010)

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