

LIST OF PUBLICATIONS

Winfried Pohlmeier

Publications in Refereed Journals

Bagged Pretested Portfolio Selection, 2022, *Journal of Business and Economics Statistics*, with Ekaterina Kazak, <https://doi.org/10.1080/07350015.2022.2110880>

Response to Zöller et al.'s critique on "Potential short-term earthquake forecasting by farm-animal monitoring" *Ethology*, 2021;00:1–2, with Martin Wikelski et al., <https://doi.org/10.1111/eth.13122>

Potential short-term earthquake forecasting by farm-animal monitoring 2020, *Ethology*, 00:1–11 with Martin Wikelski et al., <https://doi.org/10.1111/eth.13078>

The CAPM with Measurement Error: 'There's life in the old dog yet!', 2020, *Jahrbücher für Nationalökonomie und Statistik (Journal of Economics and Statistics)*, 240(4), 417–453 with Anastasia Simmet, <https://doi.org/10.1515/jbnst-2018-0089>

Widened Learning of Index Tracking Portfolios 2019, *18th IEEE International Conference On Machine Learning And Applications (ICMLA)*, 1899 - 1805, with Yulia Gavrushina et al., <https://doi.org/10.1109/ICMLA.2019.00291>

Testing Out-of-Sample Portfolio Performance, 2019, *International Journal of Forecasting*, 35, 2, 540 - 554, with Ekaterina Kazak, <https://doi.org/10.1016/j.ijforecast.2018.09.010>

What Determines Forecasters' Forecasting Errors?, 2019, *International Journal of Forecasting*, 35, 1, 11 - 24, with Ingmar and Sandra Nolte, <https://doi.org/10.1016/j.ijforecast.2018.07.007>

A Note on the Regularized Approach to Biased 2SLS Estimation with Weak Instruments, 2016, *Oxford Bulletin of Economics & Statistics*, 78, 915 - 924, with Namhyun Kim, <https://dx.doi.org/10.1111/obes.12144>

Simple and Successful Shrinkage Method for Weighting Estimators of Treatment Effects, 2014, *Computational Statistics and Data Analysis*, 100, 512-525, with D. Uysal and R. Seiberlich, <https://dx.doi.org/10.1016/j.csda.2014.09.015>

Improving the Value at Risk Forecasts: Theory and Evidence from the Financial Crisis, 2012, *Journal Economic Dynamics and Control*, 36, 1212-1236, with R. Halbleib, <https://dx.doi.org/10.1016/j.jedc.2011.10.005>