Ignacio N Lobato

List of Publications by Year
in descending order

18 papers	1,103 citations	759233 12 h-index	940533 16 g-index
18 all docs	18 docs citations	18 times ranked	506 citing authors

#	Article	IF	Citations
1	Single step estimation of ARMA roots for nonfundamental nonstationary fractional models. Econometrics Journal, 2022, 25, 455-476.	2.3	1
2	Specification testing with estimated variables. Econometric Reviews, 2020, 39, 476-494.	1.1	3
3	A SIMPLE OMNIBUS OVERIDENTIFICATION SPECIFICATION TEST FOR TIME SERIES ECONOMETRIC MODELS. Econometric Theory, 2015, 31, 891-910.	0.7	5
4	Testing for Predictability in Financial Returns Using Statistical Learning Procedures. Journal of Time Series Analysis, 2015, 36, 672-686.	1.2	5
5	Automatic Specification Testing for Vector Autoregressions and Multivariate Nonlinear Time Series Models. Journal of Business and Economic Statistics, 2013, 31, 426-437.	2.9	14
6	An automatic Portmanteau test for serial correlation. Journal of Econometrics, 2009, 151, 140-149.	6.5	203
7	Testing the Martingale Hypothesis. , 2009, , 972-1003.		34
8	Power comparison among tests for fractional unit roots. Economics Letters, 2008, 99, 152-154.	1.9	5
9	Efficient Wald Tests for Fractional Unit Roots. Econometrica, 2007, 75, 575-589.	4.2	110
10	Optimal Fractional Dickeyâ€“Fuller tests. Econometrics Journal, 2006, 9, 492-510.	2.3	21
11	Consistent Estimation of Models Defined by Conditional Moment Restrictions. Econometrica, 2004, 72, 1601-1615.	4.2	102
12	Testing the Martingale Difference Hypothesis. Econometric Reviews, 2003, 22, 351-377.	1.1	81
13	Testing That a Dependent Process Is Uncorrelated. Journal of the American Statistical Association, 2001, 96, 1066-1076.	3.1	112
14	Long Memory in Stock-Market Trading Volume. Journal of Business and Economic Statistics, 2000, 18, 410-427.	2.9	86
15	Long Memory in Stock-Market Trading Volume. Journal of Business and Economic Statistics, 2000, 18, 410.	2.9	80
16	A semiparametric two-step estimator in a multivariate long memory model. Journal of Econometrics, 1999, 90, 129-153.	6.5	96
17	A Nonparametric Test for I(0). Review of Economic Studies, 1998, 65, 475-495.	5.4	102
18	CONSISTENCY OF THE AVERAGED CROSSâ€PERIODOGRAM IN LONG MEMORY SERIES. Journal of Time Series Analysis, 1997, 18, 137-155.	1.2	43