Javier Hualde

List of Publications by Year
in descending order

22 papers	335 citations	1163117 8 h-index	888059 17 g-index
22 all docs	22 docs citations	22 times ranked	139 citing authors

#	Article	IF	Citations
1	Cointegration in Fractional Systems with Unknown Integration Orders. Econometrica, 2003, 71, 1727-1766.	4.2	114
2	Gaussian pseudo-maximum likelihood estimation of fractional time series models. Annals of Statistics, 2011, 39, .	2.6	66
3	Root--consistent estimation of weak fractional cointegration. Journal of Econometrics, 2007, 140, 450-484.	6.5	34
4	Semiparametric inference in multivariate fractionally cointegrated systems. Journal of Econometrics, 2010, 157, 492-511.	6.5	34
5	DISTRIBUTION-FREE TESTS OF FRACTIONAL COINTEGRATION. Econometric Theory, 2008, 24, .	0.7	15
6	A simple test for the equality of integration orders. Economics Letters, 2013, 119, 233-237.	1.9	13
7	A residual-based ADF test for stationary cointegration in <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si65.gif" display="inline" overflow="scroll"><mml:mi>I</mml:mi><mml:mrow><mml:mo>(</mml:mo><mml:mn>2</mml:mn><mml:mo>)</mml:mo></mml:mrow settings. Journal of Econometrics, 2015, 184, 280-294.	6.5	11
8	Spatial Integration in the Spanish Mackerel Market. Journal of Agricultural Economics, 2014, 65, 234-256.	3.5	10
9	Fixed bandwidth asymptotics for the studentized mean of fractionally integrated processes. Economics Letters, 2017, 150, 39-43.	1.9	10
10	Revisiting inflation in the euro area allowing for long memory. Economics Letters, 2017, 156, 145-150.	1.9	5
11	UNBALANCED COINTEGRATION. Econometric Theory, 2006, 22, .	0.7	4
12	TRUNCATED SUM OF SQUARES ESTIMATION OF FRACTIONAL TIME SERIES MODELS WITH DETERMINISTIC TRENDS. Econometric Theory, 2020, 36, 751-772.	0.7	4
13	Weak convergence to a modified fractional Brownian motion. Journal of Time Series Analysis, 2012, 33, 519-529.	1.2	3
14	Estimation of long-run parameters in unbalanced cointegration. Journal of Econometrics, 2014, 178, 761-778.	6.5	3
15	Regression-based analysis of cointegration systems. Journal of Econometrics, 2015, 186, 32-50.	6.5	3
16	Measuring Asset Market Linkages: Nonlinear Dependence and Tail Risk. Journal of Business and Economic Statistics, 2021, 39, 453-465.	2.9	2
17	Truncated sum-of-squares estimation of fractional time series models with generalized power law trend. Electronic Journal of Statistics, 2022, 16, .	0.7	2
18	Smallâ€‹i>b</i> and Fixedâ€‹i>b</i> Asymptotics for Weighted Covariance Estimation in Fractional Cointegration. Journal of Time Series Analysis, 2015, 36, 528-540.	1.2	1

#	Article	IF	Citations
19	Fixed Bandwidth Inference for Fractional Cointegration. Journal of Time Series Analysis, 2019, 40, 544-572.	1.2	1
20	Spatial Integration in the Spanish Mackerel Market Volume 65, Issue 1, January 2014, pp. 234-256. Journal of Agricultural Economics, 2016, 67, 250-250.	3.5	0
21	Local Whittle estimation of long memory: Standard versus bias-reducing techniques. Econometrics and Statistics, 2019, 12, 66-77.	0.8	0
22	Special Issue of the <i>Journal of Time Series Analysis</i> in Honour of the 35th Anniversary of the Publication of Geweke and Porterâ€Hudak (1983): Guest Editors' Introduction. Journal of Time Series Analysis, 2019, 40, 386-387.	1.2	0