# Karim Abadir

List of Publications by Year
in descending order

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|---|---|---|---|
| 31<br>papers | 1,036<br>citations | 516710<br>16<br>h-index | 477307<br>29<br>g-index |
| 31<br>all docs | 31<br>docs citations | 31<br>times ranked | 387<br>citing authors |

| # | Article | IF | Citations |
|---|---|---|---|
| 1 | Nonstationarity-extended local Whittle estimation. Journal of Econometrics, 2007, 141, 1353-1384. | 6.5 | 195 |
| 2 | The Influence of VAR Dimensions on Estimator Biases. Econometrica, 1999, 67, 163-181. | 4.2 | 112 |
| 3 | Notation in econometrics: a proposal for a standard. Econometrics Journal, 2002, 5, 76-90. | 2.3 | 69 |
| 4 | Aggregation, Persistence and Volatility in a Macro Model. Review of Economic Studies, 2002, 69, 749-779. | 5.4 | 68 |
| 5 | The Limiting Distribution of the Autocorrelation Coefficient under a Unit Root. Annals of Statistics, 1993, 21, 1058. | 2.6 | 61 |
| 6 | Ols Bias in a Nonstationary Autoregression. Econometric Theory, 1993, 9, 81-93. | 0.7 | 58 |
| 7 | The Limiting Distribution of the t Ratio Under a Unit Root. Econometric Theory, 1995, 11, 775-793. | 0.7 | 57 |
| 8 | On the Asymptotic Power of Unit Root Tests. Econometric Theory, 1993, 9, 189-221. | 0.7 | 50 |
| 9 | Optimal asymmetric kernels. Economics Letters, 2004, 83, 61-68. | 1.9 | 48 |
| 10 | Testing joint hypotheses when one of the alternatives is one-sided. Journal of Econometrics, 2007, 140, 695-718. | 6.5 | 48 |
| 11 | Two estimators of the long-run variance: Beyond short memory. Journal of Econometrics, 2009, 150, 56-70. | 6.5 | 28 |
| 12 | Design-free estimation of variance matrices. Journal of Econometrics, 2014, 181, 165-180. | 6.5 | 28 |
| 13 | 03.6.1 The Central Limit Theorem for Student's Distributionâ€"Solution. Econometric Theory, 2004, 20, . | 0.7 | 26 |
| 14 | LINK OF MOMENTS BEFORE AND AFTER TRANSFORMATIONS, WITH AN APPLICATION TO RESAMPLING FROM FAT-TAILED DISTRIBUTIONS. Econometric Theory, 2019, 35, 630-652. | 0.7 | 24 |
| 15 | ASYMPTOTIC NORMALITY FOR WEIGHTED SUMS OF LINEAR PROCESSES. Econometric Theory, 2014, 30, 252-284. | 0.7 | 23 |
| 16 | An I() model with trend and cycles. Journal of Econometrics, 2011, 163, 186-199. | 6.5 | 21 |
| 17 | A DISTRIBUTION GENERATING EQUATION FOR UNITâ€ROOT STATISTICS. Oxford Bulletin of Economics and Statistics, 1992, 54, 305-323. | 1.7 | 16 |
| 18 | Nelsonâ€"Plosser revisited: The ACF approach. Journal of Econometrics, 2013, 175, 22-34. | 6.5 | 15 |

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|---|---|---|---|
| 19 | Unbiased estimation as a solution to testing for random walks. Economics Letters, 1995, 47, 263-268. | 1.9 | 14 |
| 20 | Autocovariance functions of series and of their transforms. Journal of Econometrics, 2005, 124, 227-252. | 6.5 | 12 |
| 21 | The Joint Moment Generating Function of Quadratic Forms in Multivariate Autoregressive Series. Econometric Theory, 1996, 12, 682-704. | 0.7 | 11 |
| 22 | Cointegration Theory, Equilibrium and Disequilibrium Economics. Manchester School, 2004, 72, 60-71. | 0.9 | 11 |
| 23 | Depreciation Rates and Capital Stocks. Manchester School, 2001, 69, 42-51. | 0.9 | 10 |
| 24 | Quantiles for t-statistics based on M-estimators of unit roots. Economics Letters, 2000, 67, 131-137. | 1.9 | 9 |
| 25 | Simple Robust Testing of Regression Hypotheses: A Comment. Econometrica, 2002, 70, 2097-2099. | 4.2 | 6 |
| 26 | A comparison of minimum MSE and maximum power for the nearly integrated non-Gaussian model. Journal of Econometrics, 2004, 119, 45-71. | 6.5 | 6 |
| 27 | THE JOINT MOMENT GENERATING FUNCTION OF QUADRATIC FORMS IN MULTIVARIATE AUTOREGRESSIVE SERIES. Econometric Theory, 2001, 17, 222-246. | 0.7 | 5 |
| 28 | A New Test for Nonstationarity Against the Stable Alternative. Econometric Theory, 1995, 11, 81-104. | 0.7 | 3 |
| 29 | Rejoinder to Comment by Doornik, Nielsen, and Rothenberg. Econometrica, 2003, 71, 385-386. | 4.2 | 2 |
| 30 | Partially one-sided semiparametric inference for trending persistent and antipersistent processes. Econometrics and Statistics, 2024, 30, 1-14. | 0.8 | 0 |
| 31 | GARCH density and functional forecasts. Journal of Econometrics, 2023, 235, 470-483. | 6.5 | 0 |