Karim Abadir

List of Publications by Year
in descending order

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

#	Article	IF	Citations
1	Partially one-sided semiparametric inference for trending persistent and antipersistent processes. Econometrics and Statistics, 2024, 30, 1-14.	0.8	0
2	GARCH density and functional forecasts. Journal of Econometrics, 2023, 235, 470-483.	6.5	0
3	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
4	Design-free estimation of variance matrices. Journal of Econometrics, 2014, 181, 165-180.	6.5	28
5	ASYMPTOTIC NORMALITY FOR WEIGHTED SUMS OF LINEAR PROCESSES. Econometric Theory, 2014, 30, 252-284.	0.7	23
6	Nelsonâ€“Plosser revisited: The ACF approach. Journal of Econometrics, 2013, 175, 22-34.	6.5	15
7	An I() model with trend and cycles. Journal of Econometrics, 2011, 163, 186-199.	6.5	21
8	Two estimators of the long-run variance: Beyond short memory. Journal of Econometrics, 2009, 150, 56-70.	6.5	28
9	Testing joint hypotheses when one of the alternatives is one-sided. Journal of Econometrics, 2007, 140, 695-718.	6.5	48
10	Nonstationarity-extended local Whittle estimation. Journal of Econometrics, 2007, 141, 1353-1384.	6.5	195
11	Autocovariance functions of series and of their transforms. Journal of Econometrics, 2005, 124, 227-252.	6.5	12
12	03.6.1 The Central Limit Theorem for Student's Distributionâ€”Solution. Econometric Theory, 2004, 20, .	0.7	26
13	Cointegration Theory, Equilibrium and Disequilibrium Economics. Manchester School, 2004, 72, 60-71.	0.9	11
14	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
15	Optimal asymmetric kernels. Economics Letters, 2004, 83, 61-68.	1.9	48
16	Rejoinder to Comment by Doornik, Nielsen, and Rothenberg. Econometrica, 2003, 71, 385-386.	4.2	2
17	Aggregation, Persistence and Volatility in a Macro Model. Review of Economic Studies, 2002, 69, 749-779.	5.4	68
18	Simple Robust Testing of Regression Hypotheses: A Comment. Econometrica, 2002, 70, 2097-2099.	4.2	6

#	Article	IF	Citations
19	Notation in econometrics: a proposal for a standard. Econometrics Journal, 2002, 5, 76-90.	2.3	69
20	THE JOINT MOMENT GENERATING FUNCTION OF QUADRATIC FORMS IN MULTIVARIATE AUTOREGRESSIVE SERIES. Econometric Theory, 2001, 17, 222-246.	0.7	5
21	Depreciation Rates and Capital Stocks. Manchester School, 2001, 69, 42-51.	0.9	10
22	Quantiles for t-statistics based on M-estimators of unit roots. Economics Letters, 2000, 67, 131-137.	1.9	9
23	The Influence of VAR Dimensions on Estimator Biases. Econometrica, 1999, 67, 163-181.	4.2	112
24	The Joint Moment Generating Function of Quadratic Forms in Multivariate Autoregressive Series. Econometric Theory, 1996, 12, 682-704.	0.7	11
25	A New Test for Nonstationarity Against the Stable Alternative. Econometric Theory, 1995, 11, 81-104.	0.7	3
26	The Limiting Distribution of the t Ratio Under a Unit Root. Econometric Theory, 1995, 11, 775-793.	0.7	57
27	Unbiased estimation as a solution to testing for random walks. Economics Letters, 1995, 47, 263-268.	1.9	14
28	Ols Bias in a Nonstationary Autoregression. Econometric Theory, 1993, 9, 81-93.	0.7	58
29	On the Asymptotic Power of Unit Root Tests. Econometric Theory, 1993, 9, 189-221.	0.7	50
30	The Limiting Distribution of the Autocorrelation Coefficient under a Unit Root. Annals of Statistics, 1993, 21, 1058.	2.6	61
31	A DISTRIBUTION GENERATING EQUATION FOR UNITâ€ROOT STATISTICS. Oxford Bulletin of Economics and Statistics, 1992, 54, 305-323.	1.7	16