

# Carlos Velasco

## List of Publications by Year in descending order

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Version: 2024-02-01

61  
papers

1,889  
citations

394421

19  
h-index

276875

41  
g-index

61  
all docs

61  
docs citations

61  
times ranked

664  
citing authors

#	ARTICLE	IF	CITATIONS
1	Gaussian Semiparametric Estimation of Non-stationary Time Series. Journal of Time Series Analysis, 1999, 20, 87-127.	1.2	265
2	Non-stationary log-periodogram regression. Journal of Econometrics, 1999, 91, 325-371.	6.5	219
3	Whittle Pseudo-Maximum Likelihood Estimation for Nonstationary Time Series. Journal of the American Statistical Association, 2000, 95, 1229-1243.	3.1	171
4	Generalized spectral tests for the martingale difference hypothesis. Journal of Econometrics, 2006, 134, 151-185.	6.5	168
5	Efficient Wald Tests for Fractional Unit Roots. Econometrica, 2007, 75, 575-589.	4.2	110
6	EDGEWORTH EXPANSIONS FOR SPECTRAL DENSITY ESTIMATES AND STUDENTIZED SAMPLE MEAN. Econometric Theory, 2001, 17, 497-539.	0.7	101
7	Long Memory in Stock-Market Trading Volume. Journal of Business and Economic Statistics, 2000, 18, 410-427.	2.9	86
8	Long Memory in Stock-Market Trading Volume. Journal of Business and Economic Statistics, 2000, 18, 410.	2.9	80
9	NON-GAUSSIAN LOG-PERIODOGRAM REGRESSION. Econometric Theory, 2000, 16, 44-79.	0.7	74
10	Distribution free goodness-of-fit tests for linear processes. Annals of Statistics, 2005, 33, 2568.	2.6	52
11	Gaussian Semi-parametric Estimation of Fractional Cointegration. Journal of Time Series Analysis, 2003, 24, 345-378.	1.2	44
12	A SIMPLE TEST OF NORMALITY FOR TIME SERIES. Econometric Theory, 2004, 20, .	0.7	44
13	Specification tests of parametric dynamic conditional quantiles. Journal of Econometrics, 2010, 159, 209-221.	6.5	44
14	Whittle Pseudo-Maximum Likelihood Estimation for Nonstationary Time Series. Journal of the American Statistical Association, 2000, 95, 1229.	3.1	43
15	Consistent Testing of Cointegrating Relationships. Econometrica, 2004, 72, 1809-1844.	4.2	34
16	Delayed Overshooting: Is It an 80s Puzzle?. Journal of Political Economy, 2017, 125, 1570-1598.	4.5	33
17	Residual log-periodogram inference for long-run relationships. Journal of Econometrics, 2006, 130, 165-207.	6.5	29
18	Lecture Attendance, Study Time, and Academic Performance: A Panel Data Study. Journal of Economic Education, 2015, 46, 239-259.	1.3	28

#	ARTICLE	IF	CITATIONS
19	An Asymptotically Pivotal Transform of the Residuals Sample Autocorrelations With Application to Model Checking. <i>Journal of the American Statistical Association</i> , 2011, 106, 946-958.	3.1	23
20	Optimal Fractional Dickey-Fuller tests. <i>Econometrics Journal</i> , 2006, 9, 492-510.	2.3	21
21	Testing the martingale difference hypothesis using integrated regression functions. <i>Computational Statistics and Data Analysis</i> , 2006, 51, 2278-2294.	1.2	21
22	Estimation of fractionally integrated panels with fixed effects and cross-section dependence. <i>Journal of Econometrics</i> , 2017, 196, 248-258.	6.5	21
23	Tests for $\rho$ -dependence based on sample splitting methods. <i>Journal of Econometrics</i> , 2013, 173, 143-159.	6.5	19
24	Nonparametric frequency domain analysis of nonstationary multivariate time series. <i>Journal of Statistical Planning and Inference</i> , 2003, 116, 209-247.	0.6	15
25	DISTRIBUTION-FREE TESTS OF FRACTIONAL COINTEGRATION. <i>Econometric Theory</i> , 2008, 24, .	0.7	15
26	A Wald test for the cointegration rank in nonstationary fractional systems. <i>Journal of Econometrics</i> , 2009, 151, 178-189.	6.5	14
27	Efficient inference on fractionally integrated panel data models with fixed effects. <i>Journal of Econometrics</i> , 2015, 185, 435-452.	6.5	13
28	Frequency domain minimum distance inference for possibly noninvertible and noncausal ARMA models. <i>Annals of Statistics</i> , 2018, 46, .	2.6	12
29	Trimming and Tapering Semi-Parametric Estimates in Asymmetric Long Memory Time Series. <i>Journal of Time Series Analysis</i> , 2005, 26, 581-611.	1.2	9
30	Trend stationarity versus long-range dependence in time series analysis. <i>Journal of Econometrics</i> , 2002, 108, 25-42.	6.5	8
31	The optimal method for pricing Bermudan options by simulation. <i>Mathematical Finance</i> , 2018, 28, 1143-1180.	1.8	7
32	Sign tests for long-memory time series. <i>Journal of Econometrics</i> , 2005, 128, 215-251.	6.5	6
33	Fractional Cointegration Rank Estimation. <i>Journal of Business and Economic Statistics</i> , 2015, 33, 241-254.	2.9	6
34	Local Cross-validation for Spectrum Bandwidth Choice. <i>Journal of Time Series Analysis</i> , 2000, 21, 329-361.	1.2	5
35	Power comparison among tests for fractional unit roots. <i>Economics Letters</i> , 2008, 99, 152-154.	1.9	5
36	A JOINT PORTMANTEAU TEST FOR CONDITIONAL MEAN AND VARIANCE TIME-SERIES MODELS. <i>Journal of Time Series Analysis</i> , 2015, 36, 39-60.	1.2	4

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37	Efficiency improvements for minimum distance estimation of causal and invertible ARMA models. <i>Economics Letters</i> , 2018, 162, 150-152.	1.9	4
38	Recursive lower and dual upper bounds for Bermudan-style options. <i>European Journal of Operational Research</i> , 2020, 280, 730-740.	5.7	4
39	The Forward Discount Puzzle: Identification of Economic Assumptions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
40	The Periodogram of fractional processes. <i>Journal of Time Series Analysis</i> , 2007, 28, 600-627.	1.2	3
41	Specification Tests of Parametric Dynamic Conditional Quantiles. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
42	Model Adequacy Checks for Discrete Choice Dynamic Models. , 2013, , 363-382.		3
43	Distribution-free tests for time series models specification. <i>Journal of Econometrics</i> , 2010, 155, 128-137.	6.5	2
44	BOOTSTRAP ASSISTED SPECIFICATION TESTS FOR THE ARFIMA MODEL. <i>Econometric Theory</i> , 2011, 27, 1083-1116.	0.7	2
45	On the Properties of Regression Tests of Stock Return Predictability Using Dividend-Price Ratios. <i>Journal of Financial Econometrics</i> , 2014, 12, 151-173.	1.5	2
46	New goodness-of-fit diagnostics for conditional discrete response models. <i>Journal of Econometrics</i> , 2017, 200, 135-149.	6.5	2
47	Identification and Estimation of Structural VARMA Models Using Higher Order Dynamics. <i>Journal of Business and Economic Statistics</i> , 2023, 41, 819-832.	2.9	2
48	Fractional cointegration in the presence of linear trends. <i>Journal of Time Series Analysis</i> , 2008, 29, 1088-1103.	1.2	1
49	Comments on: A review on empirical likelihood methods for regression. <i>Test</i> , 2009, 18, 455-457.	1.1	1
50	Distribution-free specification tests for dynamic linear models. <i>Econometrics Journal</i> , 2009, 12, S105-S134.	2.3	1
51	Pricing Bermudan Options by Simulation: When Optimal Exercise Matters. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	1
52	Inference on trending panel data. <i>Journal of Econometrics</i> , 2018, 206, 282-304.	6.5	1
53	Persistence Heterogeneity Testing in Panels with Interactive Fixed Effects. <i>Journal of Time Series Analysis</i> , 2019, 40, 573-589.	1.2	1
54	ESTIMATION FOR DYNAMIC PANEL DATA WITH INDIVIDUAL EFFECTS. <i>Econometric Theory</i> , 2020, 36, 185-222.	0.7	1

#	ARTICLE	IF	CITATIONS
55	Delayed Overshooting: It's an 80s Puzzle. SSRN Electronic Journal, 0, , .	0.4	1
56	Single step estimation of ARMA roots for nonfundamental nonstationary fractional models. Econometrics Journal, 2022, 25, 455-476.	2.3	1
57	Comments on: Subsampling weakly dependent time series and application to extremes. Test, 2011, 20, 480-482.	1.1	0
58	Comments on: Model-free model-fitting and predictive distributions. Test, 2013, 22, 237-239.	1.1	0
59	Fractional Cointegration Rank Estimation. SSRN Electronic Journal, 0, , .	0.4	0
60	LM Tests for Joint Breaks in the Dynamics and Level of a Long-Memory Time Series. Journal of Business and Economic Statistics, 2021, , 1-22.	2.9	0
61	One-Factor Based Exercise Strategies for American Options in Multi-Factor Models. SSRN Electronic Journal, 0, , .	0.4	0