Carlos Velasco

List of Publications by Year
in descending order

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	Identification and Estimation of Structural VARMA Models Using Higher Order Dynamics. Journal of Business and Economic Statistics, 2023, 41, 819-832.	2.9	2
2	Single step estimation of ARMA roots for nonfundamental nonstationary fractional models. Econometrics Journal, 2022, 25, 455-476.	2.3	1
3	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
4	ESTIMATION FOR DYNAMIC PANEL DATA WITH INDIVIDUAL EFFECTS. Econometric Theory, 2020, 36, 185-222.	0.7	1
5	Recursive lower and dual upper bounds for Bermudan-style options. European Journal of Operational Research, 2020, 280, 730-740.	5.7	4
6	Persistence Heterogeneity Testing in Panels with Interactive Fixed Effects. Journal of Time Series Analysis, 2019, 40, 573-589.	1.2	1
7	Frequency domain minimum distance inference for possibly noninvertible and noncausal ARMA models. Annals of Statistics, 2018, 46, .	2.6	12
8	The optimal method for pricing Bermudan options by simulation. Mathematical Finance, 2018, 28, 1143-1180.	1.8	7
9	Efficiency improvements for minimum distance estimation of causal and invertible ARMA models. Economics Letters, 2018, 162, 150-152.	1.9	4
10	Inference on trending panel data. Journal of Econometrics, 2018, 206, 282-304.	6.5	1
11	New goodness-of-fit diagnostics for conditional discrete response models. Journal of Econometrics, 2017, 200, 135-149.	6.5	2
12	Delayed Overshooting: Is It an â€™80s Puzzle?. Journal of Political Economy, 2017, 125, 1570-1598.	4.5	33
13	Estimation of fractionally integrated panels with fixed effects and cross-section dependence. Journal of Econometrics, 2017, 196, 248-258.	6.5	21
14	Efficient inference on fractionally integrated panel data models with fixed effects. Journal of Econometrics, 2015, 185, 435-452.	6.5	13
15	Fractional Cointegration Rank Estimation. Journal of Business and Economic Statistics, 2015, 33, 241-254.	2.9	6
16	A JOINT PORTMANTEAU TEST FOR CONDITIONAL MEAN AND VARIANCE TIMEâ€SERIES MODELS. Journal of Time Series Analysis, 2015, 36, 39-60.	1.2	4
17	Lecture Attendance, Study Time, and Academic Performance: A Panel Data Study. Journal of Economic Education, 2015, 46, 239-259.	1.3	28
18	Pricing Bermudan Options by Simulation: When Optimal Exercise Matters. SSRN Electronic Journal, 2014, , .	0.4	1

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19	On the Properties of Regression Tests of Stock Return Predictability Using Dividend-Price Ratios. Journal of Financial Econometrics, 2014, 12, 151-173.	1.5	2
20	Comments on: Model-free model-fitting and predictive distributions. Test, 2013, 22, 237-239.	1.1	0
21	Tests for -dependence based on sample splitting methods. Journal of Econometrics, 2013, 173, 143-159.	6.5	19
22	Model Adequacy Checks for Discrete Choice Dynamic Models. , 2013, , 363-382.		3
23	An Asymptotically Pivotal Transform of the Residuals Sample Autocorrelations With Application to Model Checking. Journal of the American Statistical Association, 2011, 106, 946-958.	3.1	23
24	BOOTSTRAP ASSISTED SPECIFICATION TESTS FOR THE ARFIMA MODEL. Econometric Theory, 2011, 27, 1083-1116.	0.7	2
25	Comments on: Subsampling weakly dependent time series and application to extremes. Test, 2011, 20, 480-482.	1.1	0
26	Distribution-free tests for time series models specification. Journal of Econometrics, 2010, 155, 128-137.	6.5	2
27	Specification tests of parametric dynamic conditional quantiles. Journal of Econometrics, 2010, 159, 209-221.	6.5	44
28	Comments on: A review on empirical likelihood methods for regression. Test, 2009, 18, 455-457.	1.1	1
29	Distribution-free specification tests for dynamic linear models. Econometrics Journal, 2009, 12, S105-S134.	2.3	1
30	A Wald test for the cointegration rank in nonstationary fractional systems. Journal of Econometrics, 2009, 151, 178-189.	6.5	14
31	Fractional cointegration in the presence of linear trends. Journal of Time Series Analysis, 2008, 29, 1088-1103.	1.2	1
32	Power comparison among tests for fractional unit roots. Economics Letters, 2008, 99, 152-154.	1.9	5
33	DISTRIBUTION-FREE TESTS OF FRACTIONAL COINTEGRATION. Econometric Theory, 2008, 24, .	0.7	15
34	The Periodogram of fractional processes. Journal of Time Series Analysis, 2007, 28, 600-627.	1.2	3
35	Efficient Wald Tests for Fractional Unit Roots. Econometrica, 2007, 75, 575-589.	4.2	110
36	Optimal Fractional Dickeyâ€“Fuller tests. Econometrics Journal, 2006, 9, 492-510.	2.3	21

#	ARTICLE	IF	CITATIONS
37	Testing the martingale difference hypothesis using integrated regression functions. Computational Statistics and Data Analysis, 2006, 51, 2278-2294.	1.2	21
38	Residual log-periodogram inference for long-run relationships. Journal of Econometrics, 2006, 130, 165-207.	6.5	29
39	Generalized spectral tests for the martingale difference hypothesis. Journal of Econometrics, 2006, 134, 151-185.	6.5	168
40	Sign tests for long-memory time series. Journal of Econometrics, 2005, 128, 215-251.	6.5	6
41	Trimming and Tapering Semi-Parametric Estimates in Asymmetric Long Memory Time Series. Journal of Time Series Analysis, 2005, 26, 581-611.	1.2	9
42	Distribution free goodness-of-fit tests for linear processes. Annals of Statistics, 2005, 33, 2568.	2.6	52
43	A SIMPLE TEST OF NORMALITY FOR TIME SERIES. Econometric Theory, 2004, 20, .	0.7	44
44	Consistent Testing of Cointegrating Relationships. Econometrica, 2004, 72, 1809-1844.	4.2	34
45	Nonparametric frequency domain analysis of nonstationary multivariate time series. Journal of Statistical Planning and Inference, 2003, 116, 209-247.	0.6	15
46	Gaussian Semi-parametric Estimation of Fractional Cointegration. Journal of Time Series Analysis, 2003, 24, 345-378.	1.2	44
47	Trend stationarity versus long-range dependence in time series analysis. Journal of Econometrics, 2002, 108, 25-42.	6.5	8
48	EDGEWORTH EXPANSIONS FOR SPECTRAL DENSITY ESTIMATES AND STUDENTIZED SAMPLE MEAN. Econometric Theory, 2001, 17, 497-539.	0.7	101
49	NON-GAUSSIAN LOG-PERIODOGRAM REGRESSION. Econometric Theory, 2000, 16, 44-79.	0.7	74
50	Local Cross-validation for Spectrum Bandwidth Choice. Journal of Time Series Analysis, 2000, 21, 329-361.	1.2	5
51	Long Memory in Stock-Market Trading Volume. Journal of Business and Economic Statistics, 2000, 18, 410-427.	2.9	86
52	Long Memory in Stock-Market Trading Volume. Journal of Business and Economic Statistics, 2000, 18, 410.	2.9	80
53	Whittle Pseudo-Maximum Likelihood Estimation for Nonstationary Time Series. Journal of the American Statistical Association, 2000, 95, 1229-1243.	3.1	171
54	Whittle Pseudo-Maximum Likelihood Estimation for Nonstationary Time Series. Journal of the American Statistical Association, 2000, 95, 1229.	3.1	43

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55	Gaussian Semiparametric Estimation of Non-stationary Time Series. Journal of Time Series Analysis, 1999, 20, 87-127.	1.2	265
56	Non-stationary log-periodogram regression. Journal of Econometrics, 1999, 91, 325-371.	6.5	219
57	Fractional Cointegration Rank Estimation. SSRN Electronic Journal, 0, , .	0.4	0
58	Specification Tests of Parametric Dynamic Conditional Quantiles. SSRN Electronic Journal, 0, , .	0.4	3
59	The Forward Discount Puzzle: Identification of Economic Assumptions. SSRN Electronic Journal, 0, , .	0.4	4
60	Delayed Overshooting: It's an 80s Puzzle. SSRN Electronic Journal, 0, , .	0.4	1
61	One-Factor Based Exercise Strategies for American Options in Multi-Factor Models. SSRN Electronic Journal, 0, , .	0.4	0