Anindya Banerjee

List of Publications by Year
in descending order

#	Article	IF	Citations
1	Some cautions on the use of panel methods for integrated series of macroeconomic data. Econometrics Journal, 2004, 7, 322-340.	2.3	253
2	Testing for PPP: Should we use panel methods?. Empirical Economics, 2005, 30, 77-91.	3.0	217
3	Testing for Panel Cointegration Using Common Correlated Effects Estimators. Journal of Time Series Analysis, 2017, 38, 610-636.	1.2	147
4	Factor forecasts for the UK. Journal of Forecasting, 2005, 24, 279-298.	2.8	121
5	Cointegration in Panel Data with Structural Breaks and Cross-Section Dependence. Journal of Applied Econometrics, 2015, 30, 1-23.	2.3	91
6	An I(2) analysis of inflation and the markup. Journal of Applied Econometrics, 2001, 16, 221-240.	2.3	85
7	The Relationship between the Markup and Inflation in the G7 Economies and Australia. Review of Economics and Statistics, 2001, 83, 377-384.	4.3	48
8	Inflation and measures of the markup. Journal of Macroeconomics, 2005, 27, 289-306.	1.3	29
9	The long-run Phillips curve and non-stationary inflation. Journal of Macroeconomics, 2008, 30, 1792-1815.	1.3	27
10	Measuring Long-Run Exchange Rate Pass-Through. Economics, 2008, 2, .	0.6	22
11	Structural FECM: Cointegration in largeâ€scale structural FAVAR models. Journal of Applied Econometrics, 2017, 32, 1069-1086.	2.3	19
12	A reinvestigation of the markup and the business cycle. Economic Modelling, 2004, 21, 267-284.	3.8	13
13	Industry structure and the dynamics of price adjustment. Applied Economics, 2001, 33, 1889-1901.	2.2	10
14	Panel Methods to Test for Unit Roots and Cointegration. , 2009, , 632-726.		8
15	A re-interpretation of the linear quadratic model when inventories and sales are polynomially cointegrated. Journal of Applied Econometrics, 2006, 21, 1249-1264.	2.3	3
16	A markup model for forecasting inflation for the euro area. Journal of Forecasting, 2006, 25, 495-511.	2.8	2
17	How to use SETAR models in gretl. Computational Economics, 2015, 46, 231-241.	2.6	1
18	Ten years after the start of the euro crisis: lessons for financial markets and macroeconomic policies. Oxford Economic Papers, 2021, 73, 1392-1403.	1.2	0