

Anindya Banerjee

List of Publications by Year in descending order

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18
papers

1,096
citations

840776

11
h-index

940533

16
g-index

18
all docs

18
docs citations

18
times ranked

572
citing authors

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