Peter M Robinson

List of Publications by Year
in descending order

43 papers	1,542 citations	394421 19 h-index	330143 37 g-index
47 all docs	47 docs citations	47 times ranked	660 citing authors

#	Article	IF	Citations
1	Determination of cointegrating rank in fractional systems. Journal of Econometrics, 2002, 106, 217-241.	6.5	181
2	Whittle Pseudo-Maximum Likelihood Estimation for Nonstationary Time Series. Journal of the American Statistical Association, 2000, 95, 1229-1243.	3.1	171
3	Weak convergence of multivariate fractional processes. Stochastic Processes and Their Applications, 2000, 86, 103-120.	0.9	112
4	Semiparametric Inference in Seasonal and Cyclical Long Memory Processes. Journal of Time Series Analysis, 2000, 21, 1-25.	1.2	111
5	A Nonparametric Test for I(0). Review of Economic Studies, 1998, 65, 475-495.	5.4	102
6	EDGEWORTH EXPANSIONS FOR SPECTRAL DENSITY ESTIMATES AND STUDENTIZED SAMPLE MEAN. Econometric Theory, 2001, 17, 497-539.	0.7	101
7	WHITTLE ESTIMATION OF ARCH MODELS. Econometric Theory, 2001, 17, 608-631.	0.7	66
8	Gaussian pseudo-maximum likelihood estimation of fractional time series models. Annals of Statistics, 2011, 39, .	2.6	66
9	RATE OPTIMAL SEMIPARAMETRIC ESTIMATION OF THE MEMORY PARAMETER OF THE GAUSSIAN TIME SERIES WITH LONGâ€RANGE DEPENDENCE. Journal of Time Series Analysis, 1997, 18, 49-60.	1.2	61
10	LARCH, Leverage, and Long Memory. Journal of Financial Econometrics, 2004, 2, 177-210.	1.5	61
11	New methods for the analysis of longâ€memory timeâ€series: Application to Spanish inflation. Journal of Forecasting, 1994, 13, 97-107.	2.8	49
12	Long-Range Dependent Curve Time Series. Journal of the American Statistical Association, 2020, 115, 957-971.	3.1	43
13	Series estimation under cross-sectional dependence. Journal of Econometrics, 2016, 190, 1-17.	6.5	39
14	The construction and estimation of continuous time models and discrete approximations in econometrics. Journal of Econometrics, 1977, 6, 173-197.	6.5	38
15	Nonparametric trending regression with cross-sectional dependence. Journal of Econometrics, 2012, 169, 4-14.	6.5	37
16	NONPARAMETRIC AND SEMIPARAMETRIC METHODS FOR ECONOMIC RESEARCH. Journal of Economic Surveys, 1992, 6, 201-249.	6.6	33
17	Identifying Cointegration by Eigenanalysis. Journal of the American Statistical Association, 2019, 114, 916-927.	3.1	32
18	Statistical inference on regression with spatial dependence. Journal of Econometrics, 2012, 167, 521-542.	6.5	22

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19	The Bootstrap and the Edgeworth Correction for Semiparametric Averaged Derivatives*. Econometrica, 2005, 73, 903-948.	4.2	21
20	Panel nonparametric regression with fixed effects. Journal of Econometrics, 2015, 188, 346-362.	6.5	21
21	Estimation of second-order properties from jittered time series. Annals of the Institute of Statistical Mathematics, 1996, 48, 29-48.	0.8	19
22	Central limit theorems for long range dependent spatial linear processes. Bernoulli, 2016, 22, .	1.3	18
23	The Averaged Periodogram for Nonstationary Vector Time Series. Statistical Inference for Stochastic Processes, 2000, 3, 149-160.	0.6	17
24	Improved Lagrange multiplier tests in spatial autoregressions. Econometrics Journal, 2014, 17, 139-164.	2.3	17
25	Adapting to Unknown Disturbance Autocorrelation in Regression with Long Memory. Econometrica, 2002, 70, 1545-1581.	4.2	14
26	Inference on power law spatial trends. Bernoulli, 2012, 18, .	1.3	14
27	Efficient inference on fractionally integrated panel data models with fixed effects. Journal of Econometrics, 2015, 185, 435-452.	6.5	13
28	Local Whittle estimation of longâ€range dependence for functional time series. Journal of Time Series Analysis, 2021, 42, 685-695.	1.2	9
29	Finite sample improvements in statistical inference with I(1) processes. Journal of Applied Econometrics, 2001, 16, 431-444.	2.3	8
30	MODELING MEMORY OF ECONOMIC AND FINANCIAL TIME SERIES. Singapore Economic Review, 2005, 50, 1-8.	1.7	8
31	Tests for Serial Dependence and Other Specification Analysis in Models of Markets in Disequilibrium. Journal of Business and Economic Statistics, 1989, 7, 343-352.	2.9	7
32	FRACTIONAL COINTEGRATION IN STOCHASTIC VOLATILITY MODELS. Econometric Theory, 2008, 24, 1207-1253.	0.7	6
33	Continuous Time Econometric ModellingA.R. Bergstrom Oxford University Press, 1991. Econometric Theory, 1992, 8, 571-579.	0.7	5
34	Spatial long memory. Japanese Journal of Statistics and Data Science, 2020, 3, 243-256.	1.2	4
35	ON DISCRETE SAMPLING OF TIME-VARYING CONTINUOUS-TIME SYSTEMS. Econometric Theory, 2009, 25, 985-994.	0.7	3
36	The estimation of misspecified long memory models. Journal of Econometrics, 2014, 178, 225-230.	6.5	3

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37	Asymptotic theory for time series with changing mean and variance. Journal of Econometrics, 2020, 219, 281-313.	6.5	3
38	Patterns of economic cooperation in south Asia. Round Table, 1983, 72, 292-305.	0.2	2
39	Finite Sample Performance in Cointegration Analysis of Nonlinear Time Series with Long Memory. Econometric Reviews, 2008, 27, 268-297.	1.1	2
40	The myths and realities of structural change in the UK labour market. Economic Outlook, 1996, 21, 12-17.	0.0	1
41	Inference on trending panel data. Journal of Econometrics, 2018, 206, 282-304.	6.5	1
42	ESTIMATION FOR DYNAMIC PANEL DATA WITH INDIVIDUAL EFFECTS. Econometric Theory, 2020, 36, 185-222.	0.7	1
43	Nonparametric panel data regression with parametric cross-sectional dependence. Econometrics Journal, 2021, 25, 114-133.	2.3	0