

Peter M Robinson

List of Publications by Year in descending order

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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	Local Whittle estimation of long-range dependence for functional time series. <i>Journal of Time Series Analysis</i> , 2021, 42, 685-695.	1.2	9
2	Nonparametric panel data regression with parametric cross-sectional dependence. <i>Econometrics Journal</i> , 2021, 25, 114-133.	2.3	0
3	Long-Range Dependent Curve Time Series. <i>Journal of the American Statistical Association</i> , 2020, 115, 957-971.	3.1	43
4	ESTIMATION FOR DYNAMIC PANEL DATA WITH INDIVIDUAL EFFECTS. <i>Econometric Theory</i> , 2020, 36, 185-222.	0.7	1
5	Spatial long memory. <i>Japanese Journal of Statistics and Data Science</i> , 2020, 3, 243-256.	1.2	4
6	Asymptotic theory for time series with changing mean and variance. <i>Journal of Econometrics</i> , 2020, 219, 281-313.	6.5	3
7	Identifying Cointegration by Eigenanalysis. <i>Journal of the American Statistical Association</i> , 2019, 114, 916-927.	3.1	32
8	Inference on trending panel data. <i>Journal of Econometrics</i> , 2018, 206, 282-304.	6.5	1
9	Central limit theorems for long range dependent spatial linear processes. <i>Bernoulli</i> , 2016, 22, .	1.3	18
10	Series estimation under cross-sectional dependence. <i>Journal of Econometrics</i> , 2016, 190, 1-17.	6.5	39
11	Efficient inference on fractionally integrated panel data models with fixed effects. <i>Journal of Econometrics</i> , 2015, 185, 435-452.	6.5	13
12	Panel nonparametric regression with fixed effects. <i>Journal of Econometrics</i> , 2015, 188, 346-362.	6.5	21
13	Improved Lagrange multiplier tests in spatial autoregressions. <i>Econometrics Journal</i> , 2014, 17, 139-164.	2.3	17
14	The estimation of misspecified long memory models. <i>Journal of Econometrics</i> , 2014, 178, 225-230.	6.5	3
15	Inference on power law spatial trends. <i>Bernoulli</i> , 2012, 18, .	1.3	14
16	Nonparametric trending regression with cross-sectional dependence. <i>Journal of Econometrics</i> , 2012, 169, 4-14.	6.5	37
17	Statistical inference on regression with spatial dependence. <i>Journal of Econometrics</i> , 2012, 167, 521-542.	6.5	22
18	Gaussian pseudo-maximum likelihood estimation of fractional time series models. <i>Annals of Statistics</i> , 2011, 39, .	2.6	66

#	ARTICLE	IF	CITATIONS
19	ON DISCRETE SAMPLING OF TIME-VARYING CONTINUOUS-TIME SYSTEMS. <i>Econometric Theory</i> , 2009, 25, 985-994.	0.7	3
20	Finite Sample Performance in Cointegration Analysis of Nonlinear Time Series with Long Memory. <i>Econometric Reviews</i> , 2008, 27, 268-297.	1.1	2
21	FRACTIONAL COINTEGRATION IN STOCHASTIC VOLATILITY MODELS. <i>Econometric Theory</i> , 2008, 24, 1207-1253.	0.7	6
22	The Bootstrap and the Edgeworth Correction for Semiparametric Averaged Derivatives*. <i>Econometrica</i> , 2005, 73, 903-948.	4.2	21
23	MODELING MEMORY OF ECONOMIC AND FINANCIAL TIME SERIES. <i>Singapore Economic Review</i> , 2005, 50, 1-8.	1.7	8
24	LARCH, Leverage, and Long Memory. <i>Journal of Financial Econometrics</i> , 2004, 2, 177-210.	1.5	61
25	Determination of cointegrating rank in fractional systems. <i>Journal of Econometrics</i> , 2002, 106, 217-241.	6.5	181
26	Adapting to Unknown Disturbance Autocorrelation in Regression with Long Memory. <i>Econometrica</i> , 2002, 70, 1545-1581.	4.2	14
27	WHITTLE ESTIMATION OF ARCH MODELS. <i>Econometric Theory</i> , 2001, 17, 608-631.	0.7	66
28	EDGEWORTH EXPANSIONS FOR SPECTRAL DENSITY ESTIMATES AND STUDENTIZED SAMPLE MEAN. <i>Econometric Theory</i> , 2001, 17, 497-539.	0.7	101
29	Finite sample improvements in statistical inference with I(1) processes. <i>Journal of Applied Econometrics</i> , 2001, 16, 431-444.	2.3	8
30	Semiparametric Inference in Seasonal and Cyclical Long Memory Processes. <i>Journal of Time Series Analysis</i> , 2000, 21, 1-25.	1.2	111
31	Weak convergence of multivariate fractional processes. <i>Stochastic Processes and Their Applications</i> , 2000, 86, 103-120.	0.9	112
32	The Averaged Periodogram for Nonstationary Vector Time Series. <i>Statistical Inference for Stochastic Processes</i> , 2000, 3, 149-160.	0.6	17
33	Whittle Pseudo-Maximum Likelihood Estimation for Nonstationary Time Series. <i>Journal of the American Statistical Association</i> , 2000, 95, 1229-1243.	3.1	171
34	A Nonparametric Test for I(0). <i>Review of Economic Studies</i> , 1998, 65, 475-495.	5.4	102
35	RATE OPTIMAL SEMIPARAMETRIC ESTIMATION OF THE MEMORY PARAMETER OF THE GAUSSIAN TIME SERIES WITH LONG-RANGE DEPENDENCE. <i>Journal of Time Series Analysis</i> , 1997, 18, 49-60.	1.2	61
36	The myths and realities of structural change in the UK labour market. <i>Economic Outlook</i> , 1996, 21, 12-17.	0.0	1

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37	Estimation of second-order properties from jittered time series. <i>Annals of the Institute of Statistical Mathematics</i> , 1996, 48, 29-48.	0.8	19
38	New methods for the analysis of long-memory time series: Application to Spanish inflation. <i>Journal of Forecasting</i> , 1994, 13, 97-107.	2.8	49
39	Continuous Time Econometric Modelling A.R. Bergstrom Oxford University Press, 1991. <i>Econometric Theory</i> , 1992, 8, 571-579.	0.7	5
40	NONPARAMETRIC AND SEMIPARAMETRIC METHODS FOR ECONOMIC RESEARCH. <i>Journal of Economic Surveys</i> , 1992, 6, 201-249.	6.6	33
41	Tests for Serial Dependence and Other Specification Analysis in Models of Markets in Disequilibrium. <i>Journal of Business and Economic Statistics</i> , 1989, 7, 343-352.	2.9	7
42	Patterns of economic cooperation in south Asia. <i>Round Table</i> , 1983, 72, 292-305.	0.2	2
43	The construction and estimation of continuous time models and discrete approximations in econometrics. <i>Journal of Econometrics</i> , 1977, 6, 173-197.	6.5	38