JĶrgen HellstrĶm

List of Publications by Year in descending order

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933447 940533 18 430 10 16 g-index citations h-index papers 18 18 18 328 docs citations times ranked citing authors all docs

#	Article	IF	Citations
1	A new approach to modelling and forecasting monthly guest nights in hotels. International Journal of Forecasting, 2002, 18, 19-30.	6.5	77
2	GENERALIZED INTEGER-VALUED AUTOREGRESSION. Econometric Reviews, 2001, 20, 425-443.	1.1	66
3	A bivariate count data model for household tourism demand. Journal of Applied Econometrics, 2006, 21, 213-226.	2.3	63
4	Why do insiders trade? Evidence based on unique data on Swedish insiders. Journal of Accounting and Economics, 2009, 48, 37-53.	3.4	57
5	Why do electricity prices jump? Empirical evidence from the Nordic electricity market. Energy Economics, 2012, 34, 1774-1781.	12.1	32
6	Social trust and central-bank independence. European Journal of Political Economy, 2014, 34, 425-439.	1.8	24
7	Does social trust speed up reforms? The case of central-bank independence. Journal of Institutional Economics, 2016, 12, 395-415.	1.5	22
8	Side effects of generic competition?. European Journal of Health Economics, 2004, 5, 203-208.	2.8	20
9	Unit root testing in integer-valued AR(1) models. Economics Letters, 2001, 70, 9-14.	1.9	15
10	Intra-household Allocation of Time to Household Production Activities: Evidence from Swedish Household Data. Labour, 2007, 21, 189-207.	0.6	12
11	A count data model with endogenous household specific censoring: the number of nights to stay. Empirical Economics, 2008, 35, 179-192.	3.0	10
12	Why Do Politicians Implement Central Bank Independence Reforms?. Atlantic Economic Journal, 2013, 41, 427-438.	0.5	10
13	Stock exchange mergers and return co-movement: A flexible dynamic component correlations model. Economics Letters, 2013, 121, 511-515.	1.9	7
14	Multinational electricity market integration and electricity price dynamics. , 2008, , .		6
15	Uncertainty in the generic versus brand name prescription decision. Empirical Economics, 2010, 38, 503-521.	3.0	6
16	Evaluating measures of individual investors' expectations of risk and return. Review of Behavioral Finance, 2017, 9, 206-226.	2.0	2
17	Advertising as a signaling device: Simulated maximum likelihood estimation of a multiple random effects count data model. Economics Letters, 2008, 101, 227-229.	1.9	1
18	Demand and welfare effects in recreational travel models: Accounting for substitution between number of trips and days to stay. Transportation Research, Part A: Policy and Practice, 2012, 46, 446-456.	4.2	0