

Carsten Trenkler

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8065076/publications.pdf>

Version: 2024-02-01

22
papers

492
citations

933447

10
h-index

794594

19
g-index

22
all docs

22
docs citations

22
times ranked

265
citing authors

#	ARTICLE	IF	CITATIONS
1	Maximum eigenvalue versus trace tests for the cointegrating rank of a VAR process. <i>Econometrics Journal</i> , 2001, 4, 287-310.	2.3	121
2	Testing for the Cointegrating Rank of a VAR Process with Level Shift at Unknown Time. <i>Econometrica</i> , 2004, 72, 647-662.	4.2	93
3	Inference in VARs with conditional heteroskedasticity of unknown form. <i>Journal of Econometrics</i> , 2016, 191, 69-85.	6.5	81
4	Comparison of tests for the cointegrating rank of a VAR process with a structural shift. <i>Journal of Econometrics</i> , 2003, 113, 201-229.	6.5	36
5	Economic integration across borders: The Polish interwar economy 1921-1937. <i>European Review of Economic History</i> , 2005, 9, 199-231.	1.3	30
6	Testing for the Cointegrating Rank of a VAR Process with Level Shift and Trend Break. <i>Journal of Time Series Analysis</i> , 2008, 29, 331-358.	1.2	23
7	Determining p-values for systems cointegration tests with a prior adjustment for deterministic terms. <i>Computational Statistics</i> , 2008, 23, 19-39.	1.5	17
8	BOOTSTRAPPING SYSTEMS COINTEGRATION TESTS WITH A PRIOR ADJUSTMENT FOR DETERMINISTIC TERMS. <i>Econometric Theory</i> , 2009, 25, 243-269.	0.7	16
9	BREAK DATE ESTIMATION FOR VAR PROCESSES WITH LEVEL SHIFT WITH AN APPLICATION TO COINTEGRATION TESTING. <i>Econometric Theory</i> , 2006, 22, .	0.7	13
10	VAR Modeling for Dynamic Loadings Driving Volatility Strings. <i>Journal of Financial Econometrics</i> , 2008, 6, 361-381.	1.5	13
11	Are Eastern European Countries Catching Up? Time Series Evidence for Czech Republic, Hungary and Poland. <i>Applied Economics Letters</i> , 2007, 14, 245-249.	1.8	12
12	On the identification of multivariate correlated unobserved components models. <i>Economics Letters</i> , 2016, 138, 15-18.	1.9	12
13	Bootstrap Cointegration Rank Testing: The Role of Deterministic Variables and Initial Values in the Bootstrap Recursion. <i>Econometric Reviews</i> , 2013, 32, 814-847.	1.1	7
14	Simple Identification and Specification of Cointegrated Varma Models. <i>Journal of Applied Econometrics</i> , 2015, 30, 675-702.	2.3	5
15	The Polish exchange rate system: A unit root and cointegration analysis. <i>Empirical Economics</i> , 2003, 28, 839-860.	3.0	3
16	The Effects of Ignoring Level Shifts on Systems Cointegration Tests. <i>A St A - Advances in Statistical Analysis</i> , 2005, 89, 281-301.	0.4	3
17	Bootstrap Cointegration Rank Testing: The Effect of Bias-Correcting Parameter Estimates. <i>Oxford Bulletin of Economics and Statistics</i> , 2015, 77, 740-759.	1.7	3
18	Bootstrapping the likelihood ratio cointegration test in error correction models with unknown lag order. <i>Computational Statistics and Data Analysis</i> , 2011, 55, 1008-1017.	1.2	2

#	ARTICLE	IF	CITATIONS
19	Testing for codependence of cointegrated variables. <i>Applied Economics</i> , 2013, 45, 1953-1964.	2.2	2
20	ON THE PROPERTIES OF SOME TESTS FOR COMMON STOCHASTIC TRENDS. <i>Econometric Theory</i> , 2002, 18, 1336-1349.	0.7	0
21	Codependent VAR models and the pseudo-structural form. <i>AStA Advances in Statistical Analysis</i> , 2013, 97, 287-295.	0.9	0
22	Identifying shocks to business cycles with asynchronous propagation. <i>Empirical Economics</i> , 2020, 58, 1815-1836.	3.0	0