Carsten Trenkler

List of Publications by Year
in descending order

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	Identifying shocks to business cycles with asynchronous propagation. Empirical Economics, 2020, 58, 1815-1836.	3.0	0
2	On the identification of multivariate correlated unobserved components models. Economics Letters, 2016, 138, 15-18.	1.9	12
3	Inference in VARs with conditional heteroskedasticity of unknown form. Journal of Econometrics, 2016, 191, 69-85.	6.5	81
4	Bootstrap Coâ€integration Rank Testing: The Effect of Biasâ€Correcting Parameter Estimates. Oxford Bulletin of Economics and Statistics, 2015, 77, 740-759.	1.7	3
5	Simple Identification and Specification of Cointegrated Varma Models. Journal of Applied Econometrics, 2015, 30, 675-702.	2.3	5
6	Codependent VAR models and the pseudo-structural form. AStA Advances in Statistical Analysis, 2013, 97, 287-295.	0.9	0
7	Bootstrap Cointegration Rank Testing: The Role of Deterministic Variables and Initial Values in the Bootstrap Recursion. Econometric Reviews, 2013, 32, 814-847.	1.1	7
8	Testing for codependence of cointegrated variables. Applied Economics, 2013, 45, 1953-1964.	2.2	2
9	Bootstrapping the likelihood ratio cointegration test in error correction models with unknown lag order. Computational Statistics and Data Analysis, 2011, 55, 1008-1017.	1.2	2
10	BOOTSTRAPPING SYSTEMS COINTEGRATION TESTS WITH A PRIOR ADJUSTMENT FOR DETERMINISTIC TERMS. Econometric Theory, 2009, 25, 243-269.	0.7	16
11	Determining p-values for systems cointegration tests with a prior adjustment for deterministic terms. Computational Statistics, 2008, 23, 19-39.	1.5	17
12	Testing for the Cointegrating Rank of a VAR Process with Level Shift and Trend Break. Journal of Time Series Analysis, 2008, 29, 331-358.	1.2	23
13	VAR Modeling for Dynamic Loadings Driving Volatility Strings. Journal of Financial Econometrics, 2008, 6, 361-381.	1.5	13
14	Are Eastern European Countries Catching Up? Time Series Evidence for Czech Republic, Hungary and Poland. Applied Economics Letters, 2007, 14, 245-249.	1.8	12
15	BREAK DATE ESTIMATION FOR VAR PROCESSES WITH LEVEL SHIFT WITH AN APPLICATION TO COINTEGRATION TESTING. Econometric Theory, 2006, 22, .	0.7	13
16	The Effects of Ignoring Level Shifts on Systems Cointegration Tests. A St A - Advances in Statistical Analysis, 2005, 89, 281-301.	0.4	3
17	Economic integration across borders: The Polish interwar economy 1921-1937. European Review of Economic History, 2005, 9, 199-231.	1.3	30
18	Testing for the Cointegrating Rank of a VAR Process with Level Shift at Unknown Time. Econometrica, 2004, 72, 647-662.	4.2	93

#	Article	IF	Citations
19	The Polish exchange rate system: A unit root and cointegration analysis. Empirical Economics, 2003, 28, 839-860.	3.0	3
20	Comparison of tests for the cointegrating rank of a VAR process with a structural shift. Journal of Econometrics, 2003, 113, 201-229.	6.5	36
21	ON THE PROPERTIES OF SOME TESTS FOR COMMON STOCHASTIC TRENDS. Econometric Theory, 2002, 18, 1336-1349.	0.7	0
22	Maximum eigenvalue versus trace tests for the cointegrating rank of a VAR process. Econometrics Journal, 2001, 4, 287-310.	2.3	121