

Peter C B Phillips

List of Publications by Year in descending order

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349
papers

46,157
citations

16411

64
h-index

2323

199
g-index

356
all docs

356
docs citations

356
times ranked

11423
citing authors

#	ARTICLE	IF	CITATIONS
1	Diagnosing housing fever with an econometric thermometer. <i>Journal of Economic Surveys</i> , 2023, 37, 159-186.	3.7	13
2	ROBUST TESTS FOR WHITE NOISE AND CROSS-CORRELATION. <i>Econometric Theory</i> , 2022, 38, 913-941.	0.6	15
3	PARAMETRIC CONDITIONAL MEAN INFERENCE WITH FUNCTIONAL DATA APPLIED TO LIFETIME INCOME CURVES. <i>International Economic Review</i> , 2022, 63, 391-456.	0.6	1
4	THE <i>ECONOMETRIC THEORY</i> AWARDS 2022. <i>Econometric Theory</i> , 2022, 38, 418-418.	0.6	0
5	Robust inference with stochastic local unit root regressors in predictive regressions. <i>Journal of Econometrics</i> , 2022, , .	3.5	0
6	LATENT VARIABLE NONPARAMETRIC COINTEGRATING REGRESSION. <i>Econometric Theory</i> , 2021, 37, 138-168.	0.6	1
7	Nonstationary panel models with latent group structures and cross-section dependence. <i>Journal of Econometrics</i> , 2021, 221, 198-222.	3.5	10
8	BUSINESS CYCLES, TREND ELIMINATION, AND THE HP FILTER. <i>International Economic Review</i> , 2021, 62, 469-520.	0.6	18
9	BOOSTING: WHY YOU CAN USE THE HP FILTER. <i>International Economic Review</i> , 2021, 62, 521-570.	0.6	43
10	House prices and affordability. <i>New Zealand Economic Papers</i> , 2021, 55, 1-6.	0.6	4
11	NONLINEAR COINTEGRATING POWER FUNCTION REGRESSION WITH ENDOGENEITY. <i>Econometric Theory</i> , 2021, 37, 1173-1213.	0.6	2
12	THE <i>ECONOMETRIC THEORY</i> AWARDS 2021. <i>Econometric Theory</i> , 2021, 37, 408-408.	0.6	0
13	TJALLING C. KOOPMANS ECONOMETRIC THEORY PRIZE 2018 â€“ 2020. <i>Econometric Theory</i> , 2021, 37, 849-850.	0.6	0
14	Pitfalls in Bootstrapping Spurious Regression. <i>Journal of Quantitative Economics</i> , 2021, 19, 163.	0.2	1
15	Econometric estimates of Earthâ€™s transient climate sensitivity. <i>Journal of Econometrics</i> , 2020, 214, 6-32.	3.5	16
16	Real time monitoring of asset markets: Bubbles and crises. <i>Handbook of Statistics</i> , 2020, , 61-80.	0.4	50
17	Causal Change Detection in Possibly Integrated Systems: Revisiting the Moneyâ€™Income Relationship*. <i>Journal of Financial Econometrics</i> , 2020, 18, 158-180.	0.8	90
18	Kernel-based Inference in Time-Varying Coefficient Cointegrating Regression. <i>Journal of Econometrics</i> , 2020, 215, 607-632.	3.5	5

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19	Hybrid stochastic local unit roots. <i>Journal of Econometrics</i> , 2020, 215, 257-285.	3.5	10
20	Testing Convergence Using HAR Inference. <i>Advances in Econometrics</i> , 2020, , 25-72.	0.2	1
21	Dynamic Panel Modeling of Climate Change. <i>Econometrics</i> , 2020, 8, 30.	0.5	3
22	Understanding temporal aggregation effects on kurtosis in financial indices. <i>Journal of Econometrics</i> , 2020, 227, 25-25.	3.5	1
23	THE <i>ECONOMETRIC THEORY</i> AWARDS 2020. <i>Econometric Theory</i> , 2020, 36, 367-367.	0.6	0
24	Asymptotic theory for near integrated processes driven by tempered linear processes. <i>Journal of Econometrics</i> , 2020, 216, 192-202.	3.5	2
25	Point optimal testing with roots that are functionally local to unity. <i>Journal of Econometrics</i> , 2020, 219, 231-259.	3.5	5
26	Detecting Financial Collapse and Ballooning Sovereign Risk. <i>Oxford Bulletin of Economics and Statistics</i> , 2019, 81, 1336-1361.	0.9	35
27	Random coefficient continuous systems: Testing for extreme sample path behavior. <i>Journal of Econometrics</i> , 2019, 209, 208-237.	3.5	14
28	Weak $\int f$ -convergence: Theory and applications. <i>Journal of Econometrics</i> , 2019, 209, 185-207.	3.5	30
29	Dynamic panel GMM using R. <i>Handbook of Statistics</i> , 2019, 41, 119-144.	0.4	5
30	Uniform Inference in Panel Autoregression. <i>Econometrics</i> , 2019, 7, 45.	0.5	1
31	HAR Testing for Spurious Regression in Trend. <i>Econometrics</i> , 2019, 7, 50.	0.5	4
32	The heterogeneous effects of the minimum wage on employment across states. <i>Economics Letters</i> , 2019, 174, 179-185.	0.9	23
33	Sequentially testing polynomial model hypotheses using power transforms of regressors. <i>Journal of Applied Econometrics</i> , 2018, 33, 141-159.	1.3	12
34	DYNAMIC PANEL ANDERSON-HSIAO ESTIMATION WITH ROOTS NEAR UNITY. <i>Econometric Theory</i> , 2018, 34, 253-276.	0.6	16
35	Threshold regression with endogeneity. <i>Journal of Econometrics</i> , 2018, 203, 50-68.	3.5	36
36	Boundary Limit Theory for Functional Local to Unity Regression. <i>Journal of Time Series Analysis</i> , 2018, 39, 523-562.	0.7	10

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37	Practical Kolmogorov-Smirnov Testing by Minimum Distance Applied to Measure Top Income Shares in Korea. <i>Journal of Business and Economic Statistics</i> , 2018, 36, 523-537.	1.8	1
38	FINANCIAL BUBBLE IMPLOSION AND REVERSE REGRESSION. <i>Econometric Theory</i> , 2018, 34, 705-753.	0.6	98
39	Pythagorean generalization of testing the equality of two symmetric positive definite matrices. <i>Journal of Econometrics</i> , 2018, 202, 45-56.	3.5	10
40	IV AND GMM INFERENCE IN ENDOGENOUS STOCHASTIC UNIT ROOT MODELS. <i>Econometric Theory</i> , 2018, 34, 1065-1100.	0.6	10
41	TJALLING C. KOOPMANS ECONOMETRIC THEORY PRIZE 2015-2017. <i>Econometric Theory</i> , 2018, 34, 947-948.	0.6	0
42	Threshold regression asymptotics: From the compound Poisson process to two-sided Brownian motion. <i>Economics Letters</i> , 2018, 172, 123-126.	0.9	3
43	Change Detection and the Causal Impact of the Yield Curve. <i>Journal of Time Series Analysis</i> , 2018, 39, 966-987.	0.7	140
44	Lethargic Response to Aerosol Emissions in Current Climate Models. <i>Geophysical Research Letters</i> , 2018, 45, 9814-9823.	1.5	19
45	A frequentist approach to Bayesian asymptotics. <i>Journal of Econometrics</i> , 2018, 206, 359-378.	3.5	3
46	Homogeneity pursuit in panel data models: Theory and application. <i>Journal of Applied Econometrics</i> , 2018, 33, 797-815.	1.3	34
47	Lag length selection in panel autoregression. <i>Econometric Reviews</i> , 2017, 36, 225-240.	0.5	29
48	Indirect inference in spatial autoregression. <i>Econometrics Journal</i> , 2017, 20, 168-189.	1.2	17
49	TRIBUTE TO T.W. ANDERSON. <i>Econometric Theory</i> , 2017, 33, 529-533.	0.6	0
50	Reduced forms and weak instrumentation. <i>Econometric Reviews</i> , 2017, 36, 818-839.	0.5	3
51	<i>Econometric Reviews</i> honors Esfandiar Maasoumi. <i>Econometric Reviews</i> , 2017, 36, 563-567.	0.5	0
52	Structural inference from reduced forms with many instruments. <i>Journal of Econometrics</i> , 2017, 199, 96-116.	3.5	4
53	Inference in continuous systems with mildly explosive regressors. <i>Journal of Econometrics</i> , 2017, 201, 400-416.	3.5	16
54	Phoebus J. Dhrymes (1932-2016). <i>Econometric Theory</i> , 2017, 33, 1039-1045.	0.6	0

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55	Estimating smooth structural change in cointegration models. <i>Journal of Econometrics</i> , 2017, 196, 180-195.	3.5	42
56	A multivariate stochastic unit root model with an application to derivative pricing. <i>Journal of Econometrics</i> , 2017, 196, 99-110.	3.5	25
57	Hybrid Stochastic Local Unit Roots. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	4
58	Weak - Convergence: Theory and Applications. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	2
59	Random Coefficient Continuous Systems: Testing for Extreme Sample Path Behaviour. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	2
60	WEAK CONVERGENCE TO STOCHASTIC INTEGRALS FOR ECONOMETRIC APPLICATIONS. <i>Econometric Theory</i> , 2016, 32, 1349-1375.	0.6	12
61	Robust econometric inference with mixed integrated and mildly explosive regressors. <i>Journal of Econometrics</i> , 2016, 192, 433-450.	3.5	32
62	NONPARAMETRIC COINTEGRATING REGRESSION WITH ENDOGENEITY AND LONG MEMORY. <i>Econometric Theory</i> , 2016, 32, 359-401.	0.6	31
63	Identifying Latent Structures in Panel Data. <i>Econometrica</i> , 2016, 84, 2215-2264.	2.6	154
64	UNIFORM CONSISTENCY OF NONSTATIONARY KERNEL-WEIGHTED SAMPLE COVARIANCES FOR NONPARAMETRIC REGRESSION. <i>Econometric Theory</i> , 2016, 32, 655-685.	0.6	21
65	Modeling speculative bubbles with diverse investor expectations. <i>Research in Economics</i> , 2016, 70, 375-387.	0.4	6
66	Asset pricing with financial bubble risk. <i>Journal of Empirical Finance</i> , 2016, 38, 590-622.	0.9	29
67	Hot property in New Zealand: Empirical evidence of housing bubbles in the metropolitan centres. <i>New Zealand Economic Papers</i> , 2016, 50, 88-113.	0.6	69
68	Meritocracy Voting: Measuring the Unmeasurable. <i>Econometric Reviews</i> , 2016, 35, 2-40.	0.5	1
69	AUTOMATED ESTIMATION OF VECTOR ERROR CORRECTION MODELS. <i>Econometric Theory</i> , 2015, 31, 581-646.	0.6	38
70	The true limit distributions of the Andersonâ€“Hsiao IVâ€“estimators in panel autoregression. <i>Economics Letters</i> , 2015, 127, 89-92.	0.9	5
71	TESTING FOR MULTIPLE BUBBLES: HISTORICAL EPISODES OF EXUBERANCE AND COLLAPSE IN THE S&P 500. <i>International Economic Review</i> , 2015, 56, 1043-1078.	0.6	703
72	Edmond Malinvaud: a tribute to his contributions in econometrics. <i>Econometrics Journal</i> , 2015, 18, A1-A13.	1.2	8

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73	TESTING FOR MULTIPLE BUBBLES: LIMIT THEORY OF REAL-TIME DETECTORS. <i>International Economic Review</i> , 2015, 56, 1079-1134.	0.6	277
74	Hot Property in New Zealand: Empirical Evidence of Housing Bubbles in the Metropolitan Centres. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	3
75	Nonparametric predictive regression. <i>Journal of Econometrics</i> , 2015, 185, 468-494.	3.5	32
76	Limit Theory for VARs with Mixed Roots Near Unity. <i>Econometric Reviews</i> , 2015, 34, 1035-1056.	0.5	13
77	Lag Length Selection for Unit Root Tests in the Presence of Nonstationary Volatility. <i>Econometric Reviews</i> , 2015, 34, 512-536.	0.5	15
78	Halbert White Jr. Memorial JFEC Lecture: Pitfalls and Possibilities in Predictive Regression. <i>Journal of Financial Econometrics</i> , 2015, 13, 521-555.	0.8	41
79	MEMORIAL TO EDMOND MALINVAUD. <i>Econometric Theory</i> , 2015, 31, 423-425.	0.6	2
80	Testing linearity using power transforms of regressors. <i>Journal of Econometrics</i> , 2015, 187, 376-384.	3.5	19
81	Model selection in the presence of incidental parameters. <i>Journal of Econometrics</i> , 2015, 188, 474-489.	3.5	31
82	New methodology for constructing real estate price indices applied to the Singapore residential market. <i>Journal of Banking and Finance</i> , 2015, 61, S121-S131.	1.4	42
83	Financial Bubble Implosion. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	5
84	UNIT ROOTS IN LIFE—A GRADUATE STUDENT STORY. <i>Econometric Theory</i> , 2014, 30, 719-736.	0.6	2
85	Nonlinearity Induced Weak Instrumentation. <i>Econometric Reviews</i> , 2014, 33, 676-712.	0.5	7
86	Testing the Martingale Hypothesis. <i>Journal of Business and Economic Statistics</i> , 2014, 32, 537-554.	1.8	10
87	Specification Sensitivity in Right-tailed Unit Root Testing for Explosive Behaviour. <i>Oxford Bulletin of Economics and Statistics</i> , 2014, 76, 315-333.	0.9	127
88	NORMING RATES AND LIMIT THEORY FOR SOME TIME-VARYING COEFFICIENT AUTOREGRESSIONS. <i>Journal of Time Series Analysis</i> , 2014, 35, 592-623.	0.7	27
89	Optimal estimation of cointegrated systems with irrelevant instruments. <i>Journal of Econometrics</i> , 2014, 178, 210-224.	3.5	21
90	Point-optimal panel unit root tests with serially correlated errors. <i>Econometrics Journal</i> , 2014, 17, 338-372.	1.2	14

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91	On Confidence Intervals for Autoregressive Roots and Predictive Regression. <i>Econometrica</i> , 2014, 82, 1177-1195.	2.6	73
92	SPECIAL ISSUE OF ECONOMETRIC THEORY ON SETA 2010: EDITORS' INTRODUCTION. <i>Econometric Theory</i> , 2014, 30, 1-2.	0.6	4
93	X-DIFFERENCING AND DYNAMIC PANEL MODEL ESTIMATION. <i>Econometric Theory</i> , 2014, 30, 201-251.	0.6	58
94	Predictive regression under various degrees of persistence and robust long-horizon regression. <i>Journal of Econometrics</i> , 2013, 177, 250-264.	3.5	88
95	First difference maximum likelihood and dynamic panel estimation. <i>Journal of Econometrics</i> , 2013, 175, 35-45.	3.5	29
96	INCONSISTENT VAR REGRESSION WITH COMMON EXPLOSIVE ROOTS. <i>Econometric Theory</i> , 2013, 29, 808-837.	0.6	14
97	Semiparametric estimation in triangular system equations with nonstationarity. <i>Journal of Econometrics</i> , 2013, 176, 59-79.	3.5	43
98	Unit Roots in Life A Graduate Student Story. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	0
99	A specification test for nonlinear nonstationary models. <i>Annals of Statistics</i> , 2012, 40, .	1.4	60
100	THE ET INTERVIEW: A CONVERSATION WITH ERIC GHYSELS. <i>Econometric Theory</i> , 2012, 28, 207-217.	0.6	0
101	NONLINEAR COINTEGRATING REGRESSION UNDER WEAK IDENTIFICATION. <i>Econometric Theory</i> , 2012, 28, 509-547.	0.6	24
102	THE 2009-2011 TJALLING C. KOOPMANS ECONOMETRIC THEORY PRIZE. <i>Econometric Theory</i> , 2012, 28, 933-934.	0.6	0
103	Mean and autocovariance function estimation near the boundary of stationarity. <i>Journal of Econometrics</i> , 2012, 169, 166-178.	3.5	6
104	Cointegrating rank selection in models with time-varying variance. <i>Journal of Econometrics</i> , 2012, 169, 155-165.	3.5	21
105	Optimal estimation under nonstandard conditions. <i>Journal of Econometrics</i> , 2012, 169, 258-265.	3.5	10
106	Specification Sensitivity in Right-Tailed Unit Root Testing for Explosive Behavior. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	7
107	Folklore Theorems, Implicit Maps, and Indirect Inference. <i>Econometrica</i> , 2012, 80, 425-454.	2.6	45
108	Testing for common trends in semi-parametric panel data models with fixed effects. <i>Econometrics Journal</i> , 2012, 15, 56-100.	1.2	33

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109	Dynamic misspecification in nonparametric cointegrating regression. <i>Journal of Econometrics</i> , 2012, 168, 270-284.	3.5	19
110	2010 " Exploring the mysteries of trends and bubbles. , 2012, , 599-616.		4
111	Dating the timeline of financial bubbles during the subprime crisis. <i>Quantitative Economics</i> , 2011, 2, 455-491.	0.9	396
112	Infinite Density at the Median and the Typical Shape of Stock Return Distributions. <i>Journal of Business and Economic Statistics</i> , 2011, 29, 282-294.	1.8	5
113	ASYMPTOTIC THEORY FOR ZERO ENERGY FUNCTIONALS WITH NONPARAMETRIC REGRESSION APPLICATIONS. <i>Econometric Theory</i> , 2011, 27, 235-259.	0.6	46
114	UNIFORM ASYMPTOTIC NORMALITY IN STATIONARY AND UNIT ROOT AUTOREGRESSION. <i>Econometric Theory</i> , 2011, 27, 1117-1151.	0.6	21
115	POWER MAXIMIZATION AND SIZE CONTROL IN HETEROSKEDASTICITY AND AUTOCORRELATION ROBUST TESTS WITH EXPONENTIATED KERNELS. <i>Econometric Theory</i> , 2011, 27, 1320-1368.	0.6	12
116	Corrigendum to "A Gaussian approach for continuous time models of short-term interest rates". <i>Econometrics Journal</i> , 2011, 14, 126-129.	1.2	5
117	Nonparametric regression under location shifts. <i>Econometrics Journal</i> , 2011, 14, 457-486.	1.2	12
118	EXPLOSIVE BEHAVIOR IN THE 1990s NASDAQ: WHEN DID EXUBERANCE ESCALATE ASSET VALUES?*. <i>International Economic Review</i> , 2011, 52, 201-226.	0.6	744
119	Bias in estimating multivariate and univariate diffusions. <i>Journal of Econometrics</i> , 2011, 161, 228-245.	3.5	36
120	Tilted Nonparametric Estimation of Volatility Functions With Empirical Applications. <i>Journal of Business and Economic Statistics</i> , 2011, 29, 518-528.	1.8	36
121	GMM ESTIMATION FOR DYNAMIC PANELS WITH FIXED EFFECTS AND STRONG INSTRUMENTS AT UNITY. <i>Econometric Theory</i> , 2010, 26, 119-151.	0.6	153
122	LAD ASYMPTOTICS UNDER CONDITIONAL HETEROSKEDASTICITY WITH POSSIBLY INFINITE ERROR DENSITIES. <i>Econometric Theory</i> , 2010, 26, 953-962.	0.6	2
123	Two New Zealand pioneer econometricians. <i>New Zealand Economic Papers</i> , 2010, 44, 1-26.	0.6	21
124	Indirect inference for dynamic panel models. <i>Journal of Econometrics</i> , 2010, 157, 68-77.	3.5	96
125	Smoothing local-to-moderate unit root theory. <i>Journal of Econometrics</i> , 2010, 158, 274-279.	3.5	22
126	Bootstrapping I(1) data. <i>Journal of Econometrics</i> , 2010, 158, 280-284.	3.5	7

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127	Bimodal t-ratios: the impact of thick tails on inference. <i>Econometrics Journal</i> , 2010, 13, 271-289.	1.2	13
128	Nonlinear Cointegrating Regression Under Weak Identification. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	0
129	Testing Linearity in Cointegrating Relations With an Application to Purchasing Power Parity. <i>Journal of Business and Economic Statistics</i> , 2010, 28, 96-114.	1.8	34
130	Simulation-Based Estimation of Contingent-Claims Prices. <i>Review of Financial Studies</i> , 2009, 22, 3669-3705.	3.7	30
131	ASYMPTOTIC THEORY FOR LOCAL TIME DENSITY ESTIMATION AND NONPARAMETRIC COINTEGRATING REGRESSION. <i>Econometric Theory</i> , 2009, 25, 710-738.	0.6	194
132	Economic transition and growth. <i>Journal of Applied Econometrics</i> , 2009, 24, 1153-1185.	1.3	516
133	Semiparametric cointegrating rank selection. <i>Econometrics Journal</i> , 2009, 12, S83-S104.	1.2	36
134	A two-stage realized volatility approach to estimation of diffusion processes with discrete data. <i>Journal of Econometrics</i> , 2009, 150, 139-150.	3.5	30
135	Long memory and long run variation. <i>Journal of Econometrics</i> , 2009, 151, 150-158.	3.5	8
136	Structural Nonparametric Cointegrating Regression. <i>Econometrica</i> , 2009, 77, 1901-1948.	2.6	178
137	LIMIT THEORY FOR COINTEGRATED SYSTEMS WITH MODERATELY INTEGRATED AND MODERATELY EXPLOSIVE REGRESSORS. <i>Econometric Theory</i> , 2009, 25, 482-526.	0.6	72
138	ECONOMETRIC THEORY MEMORIAL TO ALBERT REX BERGSTROM "INTRODUCTION. <i>Econometric Theory</i> , 2009, 25, 891-900.	0.6	1
139	UNIT ROOT AND COINTEGRATING LIMIT THEORY WHEN INITIALIZATION IS IN THE INFINITE PAST. <i>Econometric Theory</i> , 2009, 25, 1682-1715.	0.6	49
140	ECONOMETRIC THEORY AND PRACTICE. <i>Econometric Theory</i> , 2009, 25, 583-586.	0.6	1
141	EXACT DISTRIBUTION THEORY IN STRUCTURAL ESTIMATION WITH AN IDENTITY. <i>Econometric Theory</i> , 2009, 25, 958-984.	0.6	5
142	LOCAL LIMIT THEORY AND SPURIOUS NONPARAMETRIC REGRESSION. <i>Econometric Theory</i> , 2009, 25, 1466-1497.	0.6	35
143	Adaptive estimation of autoregressive models with time-varying variances. <i>Journal of Econometrics</i> , 2008, 142, 265-280.	3.5	86
144	A complete asymptotic series for the autocovariance function of a long memory process. <i>Journal of Econometrics</i> , 2008, 147, 99-103.	3.5	7

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145	Optimal Bandwidth Selection in Heteroskedasticity Autocorrelation Robust Testing. <i>Econometrica</i> , 2008, 76, 175-194.	2.6	168
146	Refined Inference on Long Memory in Realized Volatility. <i>Econometric Reviews</i> , 2008, 27, 254-267.	0.5	36
147	GAUSSIAN INFERENCE IN AR(1) TIME SERIES WITH OR WITHOUT A UNIT ROOT. <i>Econometric Theory</i> , 2008, 24, 631-650.	0.6	26
148	LIMIT THEORY FOR EXPLOSIVELY COINTEGRATED SYSTEMS. <i>Econometric Theory</i> , 2008, 24, 865-887.	0.6	25
149	REGRESSION ASYMPTOTICS USING MARTINGALE CONVERGENCE METHODS. <i>Econometric Theory</i> , 2008, 24, 888-947.	0.6	56
150	Unit Root Model Selection. <i>Journal of the Japan Statistical Society</i> , 2008, 38, 65-74.	0.1	16
151	Limit Theory for Moderate Deviations From a Unit Root Under Weak Dependence. , 2007, , 123-162.		42
152	REGRESSION WITH SLOWLY VARYING REGRESSORS AND NONLINEAR TRENDS. <i>Econometric Theory</i> , 2007, 23, .	0.6	47
153	LONG-RUN COVARIANCE MATRICES FOR FRACTIONALLY INTEGRATED PROCESSES. <i>Econometric Theory</i> , 2007, 23, .	0.6	7
154	Long run variance estimation and robust regression testing using sharp origin kernels with no truncation. <i>Journal of Statistical Planning and Inference</i> , 2007, 137, 985-1023.	0.4	39
155	A simple approach to the parametric estimation of potentially nonstationary diffusions. <i>Journal of Econometrics</i> , 2007, 137, 354-395.	3.5	32
156	Limit theory for moderate deviations from a unit root. <i>Journal of Econometrics</i> , 2007, 136, 115-130.	3.5	308
157	Bias in dynamic panel estimation with fixed effects, incidental trends and cross section dependence. <i>Journal of Econometrics</i> , 2007, 137, 162-188.	3.5	185
158	Unit root log periodogram regression. <i>Journal of Econometrics</i> , 2007, 138, 104-124.	3.5	81
159	Incidental trends and the power of panel unit root tests. <i>Journal of Econometrics</i> , 2007, 141, 416-459.	3.5	72
160	Nonstationary discrete choice: A corrigendum and addendum. <i>Journal of Econometrics</i> , 2007, 141, 1115-1130.	3.5	15
161	Transition Modeling and Econometric Convergence Tests. <i>Econometrica</i> , 2007, 75, 1771-1855.	2.6	923
162	Some empirics on economic growth under heterogeneous technology. <i>Journal of Macroeconomics</i> , 2007, 29, 455-469.	0.7	71

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163	A new approach to robust inference in cointegration. <i>Economics Letters</i> , 2006, 91, 300-306.	0.9	10
164	A REMARK ON BIMODALITY AND WEAK INSTRUMENTATION IN STRUCTURAL EQUATION ESTIMATION. <i>Econometric Theory</i> , 2006, 22, .	0.6	23
165	Uniform Limit Theory for Stationary Autoregression. <i>Journal of Time Series Analysis</i> , 2006, 27, 51-60.	0.7	85
166	Inference in Autoregression under Heteroskedasticity. <i>Journal of Time Series Analysis</i> , 2006, 27, 289-308.	0.7	66
167	GMM with Many Moment Conditions. <i>Econometrica</i> , 2006, 74, 147-192.	2.6	124
168	SPECTRAL DENSITY ESTIMATION AND ROBUST HYPOTHESIS TESTING USING STEEP ORIGIN KERNELS WITHOUT TRUNCATION*. <i>International Economic Review</i> , 2006, 47, 837-894.	0.6	62
169	Local Whittle estimation of fractional integration and some of its variants. <i>Journal of Econometrics</i> , 2006, 130, 209-233.	3.5	101
170	Exact local Whittle estimation of fractional integration. <i>Annals of Statistics</i> , 2005, 33, 1890.	1.4	404
171	HAC ESTIMATION BY AUTOMATED REGRESSION. <i>Econometric Theory</i> , 2005, 21, .	0.6	72
172	AUTOMATED DISCOVERY IN ECONOMETRICS. <i>Econometric Theory</i> , 2005, 21, .	0.6	17
173	Challenges of trending time series econometrics. <i>Mathematics and Computers in Simulation</i> , 2005, 68, 401-416.	2.4	44
174	Econometric Analysis of Fisher's Equation. <i>American Journal of Economics and Sociology</i> , 2005, 64, 125-168.	0.5	45
175	Prewhitening Bias in HAC Estimation*. <i>Oxford Bulletin of Economics and Statistics</i> , 2005, 67, 517-546.	0.9	195
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