Anders Rygh Swensen

List of Publications by Year
in descending order

16 papers	260 citations	1307594 7 h-index	996975 15 g-index
16 all docs	16 docs citations	16 times ranked	88 citing authors

#	Article	IF	Citations
1	Bootstrap Algorithms for Testing and Determining the Cointegration Rank in VAR Models. Econometrica, 2006, 74, 1699-1714.	4.2	81
2	Testing exact rational expectations in cointegrated vector autoregressive models. Journal of Econometrics, 1999, 93, 73-91.	6.5	53
3	Bootstrapping unit root tests for integrated processes. Journal of Time Series Analysis, 2003, 24, 99-126.	1.2	39
4	More on testing exact rational expectations in cointegrated vector autoregressive models: Restricted constant and linear term. Econometrics Journal, 2004, 7, 389-397.	2.3	19
5	Expectations and regime robustness in price formation: evidence from vector autoregressive models and recursive methods. Empirical Economics, 2006, 31, 821-845.	3.0	15
6	The new Keynesian Phillips curve revisited. Journal of Economic Dynamics and Control, 2010, 34, 858-874.	1.6	13
7	Corrigendum to "Bootstrap Algorithms for Testing and Determining the Cointegration Rank in VAR Models". Econometrica, 2009, 77, 1703-1704.	4.2	11
8	Inflation Dynamics in a Small Open Economy. Scandinavian Journal of Economics, 2017, 119, 1010-1039.	1.4	6
9	The Consumption Euler Equation or the Keynesian Consumption Function?*. Oxford Bulletin of Economics and Statistics, 2021, 83, 252-272.	1.7	6
10	Exact rational expectations, cointegration, and reduced rank regression. Journal of Statistical Planning and Inference, 2008, 138, 2738-2748.	0.6	4
11	Forecasting key macroeconomic variables from a large number of predictors: a state space approach. Journal of Forecasting, 2010, 29, 367-387.	2.8	4
12	A linear demand system within a seemingly unrelated time series equations framework. Empirical Economics, 2007, 32, 105-124.	3.0	3
13	A bootstrap algorithm for testing cointegration rank in VAR models in the presence of stationary variables. Journal of Econometrics, 2011, 165, 152-162.	6.5	3
14	Some exact and inexact linear rational expectation models in vector autoregressive models. Economics Letters, 2014, 123, 216-219.	1.9	2
15	On maximum likelihood estimation in the moverstayer model. Communications in Statistics - Theory and Methods, 1996, 25, 1717-1728.	1.0	1
16	On causal and nonâ€causal cointegrated vector autoregressive time series. Journal of Time Series Analysis, 0, , .	1.2	0