Stephan Smeekes

List of Publications by Year
in descending order

21 papers	360 citations	1040056 9 h-index	839539 18 g-index
21 all docs	21 docs citations	21 times ranked	244 citing authors

#	Article	IF	Citations
1	Granger Causality Testing in High-Dimensional VARs: A Post-Double-Selection Procedure. Journal of Financial Econometrics, 2023, 21, 915-958.	1.5	5
2	<i>Data Science in Science:</i> Special Issue on Data Science in Environmental and Climate Sciences. , 2022, 1, 5-5.		0
3	An automated approach towards sparse single-equation cointegration modelling. Journal of Econometrics, 2021, 221, 247-276.	6.5	6
4	A Dynamic Factor Model Approach to Incorporate Big Data in State Space Models for Official Statistics. Journal of the Royal Statistical Society Series A: Statistics in Society, 2021, 184, 324-353.	1.1	9
5	A justification of conditional confidence intervals. Electronic Journal of Statistics, 2021, 15, .	0.7	4
6	Autoregressive wild bootstrap inference for nonparametric trends. Journal of Econometrics, 2020, 214, 81-109.	6.5	15
7	A statistical analysis of time trends in atmospheric ethane. Climatic Change, 2020, 162, 105-125.	3.6	7
8	Unit Roots and Cointegration. Advanced Studies in Theoretical and Applied Econometrics, 2020, , 541-584.	0.1	7
9	Robust block bootstrap panel predictability tests. Econometric Reviews, 2019, 38, 1089-1107.	1.1	4
10	Macroeconomic forecasting using penalized regression methods. International Journal of Forecasting, 2018, 34, 408-430.	6.5	51
11	Risk Measure Inference. Journal of Business and Economic Statistics, 2017, 35, 499-512.	2.9	9
12	Testing for Granger causality in large mixed-frequency VARs. Journal of Econometrics, 2016, 193, 418-432.	6.5	30
13	Lag Length Selection for Unit Root Tests in the Presence of Nonstationary Volatility. Econometric Reviews, 2015, 34, 512-536.	1.1	15
14	Bootstrap Sequential Tests to Determine the Order of Integration of Individual Units in A Time Series Panel. Journal of Time Series Analysis, 2015, 36, 398-415.	1.2	14
15	On the Applicability of the Sieve Bootstrap in Time Series Panels*. Oxford Bulletin of Economics and Statistics, 2014, 76, 139-151.	1.7	6
16	Detrending Bootstrap Unit Root Tests. Econometric Reviews, 2013, 32, 869-891.	1.1	10
17	BOOTSTRAP UNION TESTS FOR UNIT ROOTS IN THE PRESENCE OF NONSTATIONARY VOLATILITY. Econometric Theory, 2012, 28, 422-456.	0.7	20
18	Cross-sectional dependence robust block bootstrap panel unit root tests. Journal of Econometrics, 2011, 163, 85-104.	6.5	72

#	Article	IF	Citations
19	A SIEVE BOOTSTRAP TEST FOR COINTEGRATION IN A CONDITIONAL ERROR CORRECTION MODEL. Econometric Theory, 2010, 26, 647-681.	0.7	21
20	Bootstrap Unitâ€Root Tests: Comparison and Extensions. Journal of Time Series Analysis, 2008, 29, 371-401.	1.2	53
21	Lag Length Selection for Unit Root Tests in the Presence of Nonstationary Volatility. SSRN Electronic Journal, 0, , .	0.4	2