

Rolf Larsson

List of Publications by Year in descending order

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8
papers

502
citations

1478505

6
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1720034

7
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8
all docs

8
docs citations

8
times ranked

327
citing authors

#	ARTICLE	IF	CITATIONS
1	Likelihood-based cointegration tests in heterogeneous panels. <i>Econometrics Journal</i> , 2001, 4, 109-142.	2.3	368
2	Testing for stationarity in heterogeneous panel data where the time dimension is finite. <i>Econometrics Journal</i> , 2005, 8, 55-69.	2.3	59
3	Inference in Panel Cointegration Models With Long Panels. <i>Journal of Business and Economic Statistics</i> , 2007, 25, 473-483.	2.9	23
4	The Multivariate Split Normal Distribution and Asymmetric Principal Components Analysis. <i>Communications in Statistics - Theory and Methods</i> , 2006, 35, 1123-1140.	1.0	21
5	The Joint Moment Generating Function of Quadratic Forms in Multivariate Autoregressive Series. <i>Econometric Theory</i> , 1996, 12, 682-704.	0.7	11
6	New tools for understanding the local asymptotic power of panel unit root tests. <i>Journal of Econometrics</i> , 2015, 188, 59-93.	6.5	11
7	Inflation, exchange rates and PPP in a multivariate panel cointegration model. <i>Econometrics Journal</i> , 2008, 11, 58-79.	2.3	9
8	Testing for Unit Root Against Stationarity Using the Likelihood Ratio Test. <i>Communications in Statistics Part B: Simulation and Computation</i> , 2007, 36, 391-412.	1.2	0