Rolf Larsson

List of Publications by Year
in descending order

8 papers	502 citations	1478505 6 h-index	1720034 7 g-index
8 all docs	8 docs citations	8 times ranked	327 citing authors

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