

Birger Nilsson

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11149980/publications.pdf>

Version: 2024-02-01

5
papers

71
citations

2682572

2
h-index

2917675

2
g-index

5
all docs

5
docs citations

5
times ranked

56
citing authors

#	ARTICLE	IF	CITATIONS
1	The components of the illiquidity premium: An empirical analysis of US stocks 1927â€“2010. Journal of Banking and Finance, 2013, 37, 4476-4487.	2.9	32
2	Predictable non-linearities in U.S. inflation. Economics Letters, 2006, 93, 323-328.	1.9	26
3	TOOLS FOR NON-LINEAR TIME SERIES FORECASTING IN ECONOMICS â€“ AN EMPIRICAL COMPARISON OF REGIME SWITCHING VECTOR AUTOREGRESSIVE MODELS AND RECURRENT NEURAL NETWORKS. Advances in Econometrics, 0, , 71-91.	0.3	13
4	Liquidity. , 2015, , 197-214.		0
5	Does Commonality in Illiquidity Matter to Investors?. SSRN Electronic Journal, 0, , .	0.4	0