H Peter Boswijk

List of Publications by Year
in descending order

23 papers	1,008 citations	840776 11 h-index	752698 20 g-index
23 all docs	23 docs citations	23 times ranked	517 citing authors

#	Article	IF	Citations
1	Testing for an unstable root in conditional and structural error correction models. Journal of Econometrics, 1994, 63, 37-60.	6.5	470
2	UNIT ROOTS IN PERIODIC AUTOREGRESSIONS. Journal of Time Series Analysis, 1996, 17, 221-245.	1.2	86
3	On the Econometrics of the Bass Diffusion Model. Journal of Business and Economic Statistics, 2005, 23, 255-268.	2.9	68
4	Estimating spot volatility with high-frequency financial data. Journal of Econometrics, 2014, 181, 117-135.	6.5	62
5	Lagrance-multiplier tersts for weak exogeneity: a synthesis. Econometric Reviews, 1997, 16, 21-38.	1.1	43
6	Identifying, estimating and testing restricted cointegrated systems: An overview. Statistica Neerlandica, 2004, 58, 440-465.	1.6	39
7	Testing for periodic integration. Economics Letters, 1995, 48, 241-248.	1.9	38
8	MIXED NORMALITY AND ANCILLARITY IN I(2) SYSTEMS. Econometric Theory, 2000, 16, 878-904.	0.7	30
9	Testing Identifiability of Cointegrating Vectors. Journal of Business and Economic Statistics, 1996, 14, 153-160.	2.9	29
10	Inference on co-integration parameters in heteroskedastic vector autoregressions. Journal of Econometrics, 2016, 192, 64-85.	6.5	28
11	Testing for self-excitation in jumps. Journal of Econometrics, 2018, 203, 256-266.	6.5	28
12	Cartel dating. Journal of Applied Econometrics, 2019, 34, 26-42.	2.3	17
13	Distribution approximations for cointegration tests with stationary exogenous regressors. Journal of Applied Econometrics, 2005, 20, 797-810.	2.3	16
14	MIXED NORMAL INFERENCE ON MULTICOINTEGRATION. Econometric Theory, 2010, 26, 1565-1576.	0.7	10
15	Adaptive Wild Bootstrap Tests for a Unit Root With Nonâ€Stationary Volatility. Econometrics Journal, 2018, 21, 87-113.	2.3	10
16	Why Frequency Matters for Unit Root Testing in Financial Time Series. Journal of Business and Economic Statistics, 2012, 30, 351-357.	2.9	9
17	Cointegration in a historical perspective. Journal of Econometrics, 2010, 158, 156-159.	6.5	7
18	Why Frequency Matters for Unit Root Testing. SSRN Electronic Journal, 2004, , .	0.4	4

#	Article	IF	Citations
19	Likelihood Ratio Tests of Restrictions on Common Trends Loading Matrices in I(2) VAR Systems. Econometrics, 2017, 5, 28.	0.9	4
20	Bootstrapping non-stationary stochastic volatility. Journal of Econometrics, 2021, 224, 161-180.	6.5	4
21	A New Multivariate Product Growth Model. SSRN Electronic Journal, 0, , .	0.4	3
22	Adaptive Testing for Cointegration With Nonstationary Volatility. Journal of Business and Economic Statistics, 2022, 40, 744-755.	2.9	2
23	Inference on Co-Integration Parameters in Heteroskedastic Vector Autoregressions. SSRN Electronic Journal, 0, , .	0.4	1