

H Peter Boswijk

List of Publications by Year in descending order

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23
papers

1,008
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840776

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docs citations

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times ranked

517
citing authors

#	ARTICLE	IF	CITATIONS
1	Adaptive Testing for Cointegration With Nonstationary Volatility. Journal of Business and Economic Statistics, 2022, 40, 744-755.	2.9	2
2	Bootstrapping non-stationary stochastic volatility. Journal of Econometrics, 2021, 224, 161-180.	6.5	4
3	Cartel dating. Journal of Applied Econometrics, 2019, 34, 26-42.	2.3	17
4	Testing for self-excitation in jumps. Journal of Econometrics, 2018, 203, 256-266.	6.5	28
5	Adaptive Wild Bootstrap Tests for a Unit Root With Nonstationary Volatility. Econometrics Journal, 2018, 21, 87-113.	2.3	10
6	Likelihood Ratio Tests of Restrictions on Common Trends Loading Matrices in I(2) VAR Systems. Econometrics, 2017, 5, 28.	0.9	4
7	Inference on co-integration parameters in heteroskedastic vector autoregressions. Journal of Econometrics, 2016, 192, 64-85.	6.5	28
8	Estimating spot volatility with high-frequency financial data. Journal of Econometrics, 2014, 181, 117-135.	6.5	62
9	Why Frequency Matters for Unit Root Testing in Financial Time Series. Journal of Business and Economic Statistics, 2012, 30, 351-357.	2.9	9
10	MIXED NORMAL INFERENCE ON MULTICOINTEGRATION. Econometric Theory, 2010, 26, 1565-1576.	0.7	10
11	Cointegration in a historical perspective. Journal of Econometrics, 2010, 158, 156-159.	6.5	7
12	Distribution approximations for cointegration tests with stationary exogenous regressors. Journal of Applied Econometrics, 2005, 20, 797-810.	2.3	16
13	On the Econometrics of the Bass Diffusion Model. Journal of Business and Economic Statistics, 2005, 23, 255-268.	2.9	68
14	Why Frequency Matters for Unit Root Testing. SSRN Electronic Journal, 2004, , .	0.4	4
15	Identifying, estimating and testing restricted cointegrated systems: An overview. Statistica Neerlandica, 2004, 58, 440-465.	1.6	39
16	MIXED NORMALITY AND ANCILLARITY IN I(2) SYSTEMS. Econometric Theory, 2000, 16, 878-904.	0.7	30
17	Lagrange-multiplier tests for weak exogeneity: a synthesis. Econometric Reviews, 1997, 16, 21-38.	1.1	43
18	UNIT ROOTS IN PERIODIC AUTOREGRESSIONS. Journal of Time Series Analysis, 1996, 17, 221-245.	1.2	86

#	ARTICLE	IF	CITATIONS
19	Testing Identifiability of Cointegrating Vectors. Journal of Business and Economic Statistics, 1996, 14, 153-160.	2.9	29
20	Testing for periodic integration. Economics Letters, 1995, 48, 241-248.	1.9	38
21	Testing for an unstable root in conditional and structural error correction models. Journal of Econometrics, 1994, 63, 37-60.	6.5	470
22	A New Multivariate Product Growth Model. SSRN Electronic Journal, 0, , .	0.4	3
23	Inference on Co-Integration Parameters in Heteroskedastic Vector Autoregressions. SSRN Electronic Journal, 0, , .	0.4	1