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List of Publications by Year in descending order

92 papers	43,446 citations	53794 45 h-index	76900 74 g-index
95 all docs	95 docs citations	95 times ranked	9677 citing authors

#	Article	IF	Citations
1	Bounds testing approaches to the analysis of level relationships. Journal of Applied Econometrics, 2001, 16, 289-326.	2.3	11,119
2	A simple panel unit root test in the presence of cross-section dependence. Journal of Applied Econometrics, 2007, 22, 265-312.	2.3	7,020
3	Pooled Mean Group Estimation of Dynamic Heterogeneous Panels. Journal of the American Statistical Association, 1999, 94, 621-634.	3.1	3,720
4	Estimation and Inference in Large Heterogeneous Panels with a Multifactor Error Structure. Econometrica, 2006, 74, 967-1012.	4.2	3,230
5	Testing slope homogeneity in large panels. Journal of Econometrics, 2008, 142, 50-93.	6.5	2,666
6	A bias-adjusted LM test of error cross-section independence. Econometrics Journal, 2008, 11, 105-127.	2.3	1,300
7	Testing Weak Cross-Sectional Dependence in Large Panels. Econometric Reviews, 2015, 34, 1089-1117.	1.1	1,298
8	Common correlated effects estimation of heterogeneous dynamic panel data models with weakly exogenous regressors. Journal of Econometrics, 2015, 188, 393-420.	6.5	1,295
9	General diagnostic tests for cross-sectional dependence in panels. Empirical Economics, 2021, 60, 13-50.	3.0	962
10	Modeling Regional Interdependencies Using a Global Error-Correcting Macroeconometric Model. Journal of Business and Economic Statistics, 2004, 22, 129-162.	2.9	850
11	Panels with non-stationary multifactor error structures. Journal of Econometrics, 2011, 160, 326-348.	6.5	668
12	Exploring the international linkages of the euro area: a global VAR analysis. Journal of Applied Econometrics, 2007, 22, 1-38.	2.3	610
13	Predictability of Stock Returns: Robustness and Economic Significance. Journal of Finance, 1995, 50, 1201-1228.	5.1	550
14	The Role of Economic Theory in Modelling The Long Run. Economic Journal, 1997, 107, 178-191.	3.6	453
15	A Simple Nonparametric Test of Predictive Performance. Journal of Business and Economic Statistics, 1992, 10, 461-465.	2.9	440
16	Growth and convergence in a multi-country empirical stochastic Solow model. Journal of Applied Econometrics, 1997, 12, 357-392.	2.3	417
17	Large panels with common factors and spatial correlation. Journal of Econometrics, 2011, 161, 182-202.	6.5	416
18	Weak and strong crossâ€section dependence and estimation of large panels. Econometrics Journal, 2011, 14, C45-C90.	2.3	410

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19	A spatio-temporal model of house prices in the USA. Journal of Econometrics, 2010, 158, 160-173.	6.5	354
20	Unit Roots and Cointegration in Panels. , 2008, , 279-322.		329
21	Economic and statistical measures of forecast accuracy. Journal of Forecasting, 2000, 19, 537-560.	2.8	285
22	Structural Analysis of Cointegrating VARs. Journal of Economic Surveys, 1998, 12, 471-505.	6.6	273
23	Small sample properties of forecasts from autoregressive models under structural breaks. Journal of Econometrics, 2005, 129, 183-217.	6.5	263
24	Pooled Mean Group Estimation of Dynamic Heterogeneous Panels. Journal of the American Statistical Association, 1999, 94, 621.	3.1	252
25	The spatial and temporal diffusion of house prices in the UK. Journal of Urban Economics, 2011, 69, 2-23.	4.4	232
26	Econometric issues in the analysis of contagion. Journal of Economic Dynamics and Control, 2007, 31, 1245-1277.	1.6	217
27	Heterogeneity and cross section dependence in panel data models: theory and applications introduction. Journal of Applied Econometrics, 2007, 22, 229-232.	2.3	194
28	ESTIMATION AND INFERENCE IN SHORT PANEL VECTOR AUTOREGRESSIONS WITH UNIT ROOTS AND COINTEGRATION. Econometric Theory, 2005, 21, .	0.7	191
29	Chapter 14 Survey Expectations. Handbook of Economic Forecasting, 2006, , 715-776.	3.4	186
30	Panel unit root tests in the presence of a multifactor error structure. Journal of Econometrics, 2013, 175, 94-115.	6.5	186
31	LONG-RUN STRUCTURAL MODELLING. Econometric Reviews, 2002, 21, 49-87.	1.1	151
32	Exponent of Crossâ€Sectional Dependence: Estimation and Inference. Journal of Applied Econometrics, 2016, 31, 929-960.	2.3	150
33	A Long run structural macroeconometric model of the UK. Economic Journal, 2003, 113, 412-455.	3.6	145
34	Forecasting economic and financial variables with global VARs. International Journal of Forecasting, 2009, 25, 642-675.	6.5	143
35	Long-Run Effects in Large Heterogeneous Panel Data Models with Cross-Sectionally Correlated Errors. Advances in Econometrics, 2016, , 85-135.	0.3	127
36	THEORY AND PRACTICE OF GVAR MODELLING. Journal of Economic Surveys, 2016, 30, 165-197.	6.6	124

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37	A Twoâ€Stage Approach to Spatioâ€Temporal Analysis with Strong and Weak Crossâ€Sectional Dependence. Journal of Applied Econometrics, 2016, 31, 249-280.	2.3	123
38	Bayes estimation of short-run coefficients in dynamic panel data models. , 1999, , 268-296.		107
39	Forecasting stock returns an examination of stock market trading in the presence of transaction costs. Journal of Forecasting, 1994, 13, 335-367.	2.8	101
40	Lumpy Price Adjustments: A Microeconometric Analysis. SSRN Electronic Journal, 0, , .	0.4	99
41	Infinite-dimensional VARs and factor models. Journal of Econometrics, 2011, 163, 4-22.	6.5	98
42	Econometric Analysis of High Dimensional VARs Featuring a Dominant Unit. Econometric Reviews, 2013, 32, 592-649.	1.1	98
43	Large Panel Data Models with Cross-Sectional Dependence: A Survey. SSRN Electronic Journal, 0, , .	0.4	95
44	Oil prices and the global economy: Is it different this time around?. Energy Economics, 2017, 65, 315-325.	12.1	91
45	What if the UK or Sweden had joined the euro in 1999? An empirical evaluation using a Global VAR. International Journal of Finance and Economics, 2007, 12, 55-87.	3.5	85
46	AN EMPIRICAL GROWTH MODEL FOR MAJOR OIL EXPORTERS. Journal of Applied Econometrics, 2014, 29, 1-21.	2.3	76
47	Random Coefficient Models. , 2008, , 185-213.		72
48	MACROECONOMETRIC MODELLING WITH A GLOBAL PERSPECTIVE*. Manchester School, 2006, 74, 24-49.	0.9	71
49	Country-specific oil supply shocks and the global economy: A counterfactual analysis. Energy Economics, 2016, 59, 382-399.	12.1	60
50	Oil exports and the Iranian economy. Quarterly Review of Economics and Finance, 2013, 53, 221-237.	2.7	58
51	Long Run Macroeconomic Relations in the Global Economy. Economics, 2007, 1, .	0.6	55
52	Pairwise Tests of Purchasing Power Parity. Econometric Reviews, 2009, 28, 495-521.	1.1	52
53	A counterfactual economic analysis of Covid-19 using a threshold augmented multi-country model. Journal of International Money and Finance, 2021, 119, 102477.	2.5	50
54	Diagnostic Tests of Crossâ€section Independence for Limited Dependent Variable Panel Data Models*. Oxford Bulletin of Economics and Statistics, 2012, 74, 253-277.	1.7	44

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55	Uncertainty and Economic Activity: A Multicountry Perspective. Review of Financial Studies, 2020, 33, 3393-3445.	6.8	44
56	Lumpy Price Adjustments: A Microeconometric Analysis. SSRN Electronic Journal, 0, , .	0.4	42
57	China's Emergence in the World Economy and Business Cycles in Latin America. Economia, 2012, 12, 1-75.	0.4	41
58	Identification of New Keynesian Phillips Curves from a Global Perspective. Journal of Money, Credit and Banking, 2009, 41, 1481-1502.	1.6	39
59	Estimation and inference for spatial models with heterogeneous coefficients: An application to US house prices. Journal of Applied Econometrics, 2021, 36, 18-44.	2.3	38
60	Aggregation in large dynamic panels. Journal of Econometrics, 2014, 178, 273-285.	6.5	37
61	Counterfactual analysis in macroeconometrics: An empirical investigation into the effects of quantitative easing. Research in Economics, 2016, 70, 262-280.	0.8	36
62	A multiple testing approach to the regularisation of large sample correlation matrices. Journal of Econometrics, 2019, 208, 507-534.	6.5	33
63	The Role of Sectoral Interactions in Wage Determination in the UK Economy. Economic Journal, 1993, 103, 21.	3.6	31
64	Common Correlated Effects Estimation of Heterogenous Dynamic Panel Data Models with Weakly Exogenous Regressors. SSRN Electronic Journal, 0, , .	0.4	30
65	Mean group estimation in presence of weakly cross-correlated estimators. Economics Letters, 2019, 175, 101-105.	1.9	28
66	Long-Run Effects in Large Heterogenous Panel Data Models with Cross-Sectionally Correlated Errors. SSRN Electronic Journal, 0, , .	0.4	26
67	A Spatio-Temporal Model of House Prices in the US. SSRN Electronic Journal, 2006, , .	0.4	24
68	Constructing Multiâ€Country Rational Expectations Models. Oxford Bulletin of Economics and Statistics, 2014, 76, 812-840.	1.7	21
69	Rejoinder to comments on forecasting economic and financial variables with global VARs. International Journal of Forecasting, 2009, 25, 703-715.	6.5	19
70	Lumpy Price Adjustments: A Microeconometric Analysis. Journal of Business and Economic Statistics, 2011, 29, 529-540.	2.9	19
71	A multi-country approach to forecasting output growth using PMIs. Journal of Econometrics, 2016, 192, 349-365.	6.5	19
72	Common correlated effects estimation of heterogeneous dynamic panel quantile regression models. Journal of Applied Econometrics, 2020, 35, 294-314.	2.3	19

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73	Long-Run Effects in Large Heterogenous Panel Data Models with Cross-Sectionally Correlated Errors. , 2015, 2015, .		17
74	Chinaâ€™s Emergence in the World Economy and Business Cycles in Latin America. SSRN Electronic Journal, 2011, , .	0.4	16
75	Diagnostic Tests of Cross Section Independence for Nonlinear Panel Data Models. SSRN Electronic Journal, 2007, , .	0.4	15
76	BEYOND THE DSGE STRAITJACKET¹. Manchester School, 2011, 79, 5-16.	0.9	15
77	Testing for Alpha in Linear Factor Pricing Models with a Large Number of Securities. SSRN Electronic Journal, 0, , .	0.4	15
78	The Role of Industry, Geography and Firm Heterogeneity in Credit Risk Diversification. SSRN Electronic Journal, 2005, , .	0.4	8
79	Oil Exports and the Iranian Economy. SSRN Electronic Journal, 2010, , .	0.4	8
80	The Cost Effectiveness of the UK's Sovereign Debt Portfolio*. Oxford Bulletin of Economics and Statistics, 2005, 67, 467-495.	1.7	5
81	Estimation and Inference for Spatial Models with Heterogeneous Coefficients: An Application to U.S. House Prices. SSRN Electronic Journal, 2019, , .	0.4	4
82	Country-Specific Oil Supply Shocks and the Global Economy: A Counterfactual Analysis. , 2015, 2015, .		2
83	Country-Specific Oil Supply Shocks and the Global Economy: A Counterfactual Analysis. SSRN Electronic Journal, 0, , .	0.4	2
84	Oil Prices and the Global Economy: Is it Different this Time Around?. SSRN Electronic Journal, 0, , .	0.4	2
85	Oil Prices and the Global Economy: Is it Different this Time Around?. SSRN Electronic Journal, 0, , .	0.4	2
86	Short T Dynamic Panel Data Models with Individual and Interactive Time Effects. SSRN Electronic Journal, 0, , .	0.4	2
87	Uncertainty and Economic Activity: A Multi-Country Perspective. SSRN Electronic Journal, 2018, , .	0.4	2
88	Identifying Global and National Output and Fiscal Policy Shocks Using a GVAR. Advances in Econometrics, 2020, , 143-189.	0.3	2
89	Common Correlated Effects Estimation of Heterogeneous: Dynamic Panel Quantile Regression Models. SSRN Electronic Journal, 2018, , .	0.4	1
90	Mean Group Estimation in Presence of Weakly Cross-Correlated Estimators. SSRN Electronic Journal, 2018, , .	0.4	0

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91	Identifying Global and National Output and Fiscal Policy Shocks Using a GVAR. SSRN Electronic Journal, 0, , .	0.4	0
92	Uncertainty and Economic Activity: A Multi-Country Perspective. SSRN Electronic Journal, 0, , .	0.4	0