Daisuke Nagakura

List of Publications by Year
in descending order

14 papers	62 citations	1937685 4 h-index	1720034 7 g-index
14 all docs	14 docs citations	14 times ranked	37 citing authors

#	Article	IF	Citations
1	Testing for random coefficient autoregressive and stochastic unit root models. Studies in Nonlinear Dynamics and Econometrics, 2023, 27, 117-129.	0.3	0
2	Computing exact score vectors for linear Gaussian state space models. Communications in Statistics Part B: Simulation and Computation, 2021, 50, 2313-2326.	1.2	3
3	Further results on the vecd operator and its applications. Communications in Statistics - Theory and Methods, 2020, 49, 2321-2338.	1.0	0
4	On the relationship between the matrix operators, vech and vecd. Communications in Statistics - Theory and Methods, 2018, 47, 3252-3268.	1.0	3
5	Asymmetry in government bond returns. Journal of Banking and Finance, 2013, 37, 3218-3226.	2.9	11
6	Explicit vector expression of exact score for time series models in state space form. Statistical Methodology, 2013, 13, 69-74.	0.5	4
7	How Much Asymmetry Is There in Bond Returns and Exchange Rates?. , 2011, 2011, .		2
8	TESTING THE SEQUENTIAL LOGIT MODEL AGAINST THE NESTED LOGIT MODEL. Japanese Economic Review, 2009, 60, 345-361.	1.3	11
9	Asymptotic theory for explosive random coefficient autoregressive models and inconsistency of a unit root test against a stochastic unit root process. Statistics and Probability Letters, 2009, 79, 2476-2483.	0.7	11
10	Testing for coefficient stability of AR(1) model when the null is an integrated or a stationary process. Journal of Statistical Planning and Inference, 2009, 139, 2731-2745.	0.6	11
11	Inconsistency of a Unit Root Test Against a Stochastic Unit Root Process. SSRN Electronic Journal, 0, , .	0.4	0
12	A Recursion Formula for Calculating the Exact Gradient Vector of the Loglikelihood for Linear Gaussian State Space Model. SSRN Electronic Journal, 0, , .	0.4	2
13	Testing for Random Coefficient Autoregressive and Stochastic Unit Root Models. SSRN Electronic Journal, 0, , .	0.4	2
14	Models and Tests for the Pecking Order Hypothesis. SSRN Electronic Journal, 0, , .	0.4	2