Timothy J Vogelsang

List of Publications by Year
in descending order

51 papers	3,787 citations	279701 23 h-index	233338 45 g-index
52 all docs	52 docs citations	52 times ranked	1429 citing authors

#	Article	IF	Citations
1	Nonstationarity and Level Shifts With an Application to Purchasing Power Parity. Journal of Business and Economic Statistics, 1992, 10, 301-320.	1.8	627
2	Nonstationarity and Level Shifts with an Application to Purchasing Power Parity. Journal of Business and Economic Statistics, 1992, 10, 301.	1.8	470
3	A NEW ASYMPTOTIC THEORY FOR HETEROSKEDASTICITY-AUTOCORRELATION ROBUST TESTS. Econometric Theory, 2005, 21, .	0.6	284
4	Trend Function Hypothesis Testing in the Presence of Serial Correlation. Econometrica, 1998, 66, 123.	2.6	244
5	Simple Robust Testing of Regression Hypotheses. Econometrica, 2000, 68, 695-714.	2.6	206
6	Projection Bias in Catalog Orders. American Economic Review, 2007, 97, 1217-1249.	4.0	197
7	Heteroskedasticity-Autocorrelation Robust Standard Errors Using The Bartlett Kernel Without Truncation. Econometrica, 2002, 70, 2093-2095.	2.6	188
8	Wald-Type Tests for Detecting Breaks in the Trend Function of a Dynamic Time Series. Econometric Theory, 1997, 13, 818-848.	0.6	175
9	Testing for a Unit Root in a Time Series With a Changing Mean: Corrections and Extensions. Journal of Business and Economic Statistics, 1992, 10, 467-470.	1.8	145
10	Testing for a Unit Root in a Time Series with a Changing Mean: Corrections and Extensions. Journal of Business and Economic Statistics, 1992, 10, 467.	1.8	136
11	Heteroskedasticity, autocorrelation, and spatial correlation robust inference in linear panel models with fixed-effects. Journal of Econometrics, 2012, 166, 303-319.	3.5	125
12	HETEROSKEDASTICITY-AUTOCORRELATION ROBUST TESTING USING BANDWIDTH EQUAL TO SAMPLE SIZE. Econometric Theory, 2002, 18, 1350-1366.	0.6	117
13	Powerful Trend Function Tests That Are Robust to Strong Serial Correlation, With an Application to the Prebischâ€"Singer Hypothesis. Journal of Business and Economic Statistics, 2005, 23, 381-394.	1.8	95
14	Sources of nonmonotonic power when testing for a shift in mean of a dynamic time series. Journal of Econometrics, 1999, 88, 283-299.	3.5	81
15	Are U.S. regions converging? Using new econometric methods to examine old issues. Empirical Economics, 2002, 27, 49-62.	1.5	70
16	On Seasonal Cycles, Unit Roots, and Mean Shifts. Review of Economics and Statistics, 1998, 80, 231-240.	2.3	59
17	The Application of Size-Robust Trend Statistics to Global-Warming Temperature Series. Journal of Climate, 2002, 15, 117-123.	1.2	58
18	BLOCK BOOTSTRAP HAC ROBUST TESTS: THE SOPHISTICATION OF THE NAIVE BOOTSTRAP. Econometric Theory, 2011, 27, 745-791.	0.6	47

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19	Testing for common deterministic trend slopes. Journal of Econometrics, 2005, 126, 1-24.	3.5	44
20	Integrated modified OLS estimation and fixed- inference for cointegrating regressions. Journal of Econometrics, 2014, 178, 741-760.	3.5	39
21	Nonmonotonic power for tests of a mean shift in a time seriesÂ§. Journal of Statistical Computation and Simulation, 2007, 77, 457-476.	0.7	35
22	Are winters getting warmer?. Environmental Modelling and Software, 2005, 20, 1449-1455.	1.9	31
23	FIXED-b ASYMPTOTICS FOR SPATIALLY DEPENDENT ROBUST NONPARAMETRIC COVARIANCE MATRIX ESTIMATORS. Econometric Theory, 2016, 32, 154-186.	0.6	30
24	Fixedâ€‹<i>b</i> asymptotic approximation of the sampling behaviour of nonparametric spectral density estimators. Journal of Time Series Analysis, 2008, 29, 142-162.	0.7	28
25	Testing for a Shift in Mean Without Having to Estimate Serial-Correlation Parameters. Journal of Business and Economic Statistics, 1998, 16, 73-80.	1.8	25
26	Simple Robust Testing of Hypotheses in Nonlinear Models. Journal of the American Statistical Association, 2001, 96, 1088-1096.	1.8	24
27	ANALYSIS OF VECTOR AUTOREGRESSIONS IN THE PRESENCE OF SHIFTS IN MEAN. Econometric Reviews, 2002, 21, 353-381.	0.5	22
28	HAC robust trend comparisons among climate series with possible level shifts. Environmetrics, 2014, 25, 528-547.	0.6	21
29	TESTING FOR A SHIFT IN TREND AT AN UNKNOWN DATE: A FIXED-<i>B</i> ANALYSIS OF HETEROSKEDASTICITY AUTOCORRELATION ROBUST OLS-BASED TESTS. Econometric Theory, 2011, 27, 992-1025.	0.6	20
30	Indirect Aerosol Effect Increases CMIP5 Modelsâ€™ Projected Arctic Warming. Journal of Climate, 2016, 29, 1417-1428.	1.2	20
31	A FIXED-<i>b</i> PERSPECTIVE ON THE PHILLIPSâ€“PERRON UNIT ROOT TESTS. Econometric Theory, 2013, 29, 609-628.	0.6	19
32	Nonparametric rank tests for non-stationary panels. Journal of Econometrics, 2015, 185, 378-391.	3.5	12
33	TESTS OF COMMON DETERMINISTIC TREND SLOPES APPLIED TO QUARTERLY GLOBAL TEMPERATURE DATA. Advances in Econometrics, 0, , 29-43.	0.2	11
34	TESTING IN GMM MODELS WITHOUT TRUNCATION. Advances in Econometrics, 0, , 199-233.	0.2	11
35	Testing for a Shift in Mean without Having to Estimate Serial-Correlation Parameters. Journal of Business and Economic Statistics, 1998, 16, 73.	1.8	10
36	Interdecadal Trend and ENSO-Related Interannual Variability in Southern Hemisphere Blocking. Journal of Climate, 2008, 21, 3068-3077.	1.2	9

#	Article	IF	Citations
37	Fixed-b Asymptotic Approximation of the Sampling Behavior of Nonparametric Spectral Density Estimators. SSRN Electronic Journal, 0, , .	0.4	9
38	Fixedâ€<i>b</i>analysis of LMâ€type tests for a shift in mean. Econometrics Journal, 2011, 14, 438-456.	1.2	8
39	Exactly/Nearly Unbiased Estimation of Autocovariances of a Univariate Time Series With Unknown Mean. Journal of Time Series Analysis, 2016, 37, 723-740.	0.7	8
40	A Simple Test of the Law of Demand for the United States. Econometrica, 2000, 68, 1011-1020.	2.6	5
41	Fixed-b Inference for Testing Structural Change in a Time Series Regression. Econometrics, 2017, 5, 2.	0.5	5
42	Inference in time series models using smoothed-clustered standard errors. Journal of Econometrics, 2021, 224, 113-133.	3.5	4
43	Estimation and Inference of Linear Trend Slope Ratios With an Application to Global Temperature Data. Journal of Time Series Analysis, 2017, 38, 640-667.	0.7	3
44	Finite sample performance of a long run variance estimator based on exactly (almost) unbiased autocovariance estimators. Economics Letters, 2018, 165, 21-27.	0.9	3
45	HETEROSKEDASTICITY AUTOCORRELATION ROBUST INFERENCE IN TIME SERIES REGRESSIONS WITH MISSING DATA. Econometric Theory, 2019, 35, 601-629.	0.6	3
46	Simple Robust Testing of Hypotheses in Non-Linear Models. SSRN Electronic Journal, 1998, , .	0.4	2
47	Serial Correlation Robust LM. Advances in Econometrics, 2012, , 97-131.	0.2	1
48	Change and Involution in Sugar Production in Cultivation-System Java, 1840â€"1870. Journal of Economic History, 1999, 59, 885-911.	1.0	0
49	SPECIAL ISSUE OF ECONOMETRIC THEORY ON BOOTSTRAP AND NUMERICAL METHODS IN TIME SERIES: GUEST EDITORSâ€™ INTRODUCTION. Econometric Theory, 2011, 27, 929-932.	0.6	0
50	Comment on "HAR Inference: Recommendations for Practice". Journal of Business and Economic Statistics, 2018, 36, 569-573.	1.8	0
51	Fixed-b Asymptotic Approximation of the Sampling Behaviour of Nonparametric Spectral Density Estimators. Journal of Time Series Analysis, 2007, .	0.7	0