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	Inference in time series models using smoothed-clustered standard errors. Journal of Econometrics, 2021, 224, 113-133.	3.5	4
2	HETEROSKEDASTICITY AUTOCORRELATION ROBUST INFERENCE IN TIME SERIES REGRESSIONS WITH MISSING DATA. Econometric Theory, 2019, 35, 601-629.	0.6	3
3	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
4	Comment on "HAR Inference: Recommendations for Practice". Journal of Business and Economic Statistics, 2018, 36, 569-573.	1.8	0
5	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
6	Fixed-b Inference for Testing Structural Change in a Time Series Regression. Econometrics, 2017, 5, 2.	0.5	5
7	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
8	Indirect Aerosol Effect Increases CMIP5 Modelsâ€™ Projected Arctic Warming. Journal of Climate, 2016, 29, 1417-1428.	1.2	20
9	FIXED-b ASYMPTOTICS FOR SPATIALLY DEPENDENT ROBUST NONPARAMETRIC COVARIANCE MATRIX ESTIMATORS. Econometric Theory, 2016, 32, 154-186.	0.6	30
10	Nonparametric rank tests for non-stationary panels. Journal of Econometrics, 2015, 185, 378-391.	3.5	12
11	HAC robust trend comparisons among climate series with possible level shifts. Environmetrics, 2014, 25, 528-547.	0.6	21
12	Integrated modified OLS estimation and fixed- inference for cointegrating regressions. Journal of Econometrics, 2014, 178, 741-760.	3.5	39
13	A FIXED-<i>b</i> PERSPECTIVE ON THE PHILLIPSâ€"PERRON UNIT ROOT TESTS. Econometric Theory, 2013, 29, 609-628.	0.6	19
14	Serial Correlation Robust LM. Advances in Econometrics, 2012, , 97-131.	0.2	1
15	Heteroskedasticity, autocorrelation, and spatial correlation robust inference in linear panel models with fixed-effects. Journal of Econometrics, 2012, 166, 303-319.	3.5	125
16	BLOCK BOOTSTRAP HAC ROBUST TESTS: THE SOPHISTICATION OF THE NAIVE BOOTSTRAP. Econometric Theory, 2011, 27, 745-791.	0.6	47
17	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
18	Fixedâ€<i>b</i>analysis of LMâ€type tests for a shift in mean. Econometrics Journal, 2011, 14, 438-456.	1.2	8

#	ARTICLE	IF	CITATIONS
19	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
20	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
21	Interdecadal Trend and ENSO-Related Interannual Variability in Southern Hemisphere Blocking. Journal of Climate, 2008, 21, 3068-3077.	1.2	9
22	Projection Bias in Catalog Orders. American Economic Review, 2007, 97, 1217-1249.	4.0	197
23	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
24	Fixed-b Asymptotic Approximation of the Sampling Behaviour of Nonparametric Spectral Density Estimators. Journal of Time Series Analysis, 2007, .	0.7	0
25	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
26	Testing for common deterministic trend slopes. Journal of Econometrics, 2005, 126, 1-24.	3.5	44
27	Are winters getting warmer?. Environmental Modelling and Software, 2005, 20, 1449-1455.	1.9	31
28	A NEW ASYMPTOTIC THEORY FOR HETEROSKEDASTICITY-AUTOCORRELATION ROBUST TESTS. Econometric Theory, 2005, 21, .	0.6	284
29	ANALYSIS OF VECTOR AUTOREGRESSIONS IN THE PRESENCE OF SHIFTS IN MEAN. Econometric Reviews, 2002, 21, 353-381.	0.5	22
30	HETEROSKEDASTICITY-AUTOCORRELATION ROBUST TESTING USING BANDWIDTH EQUAL TO SAMPLE SIZE. Econometric Theory, 2002, 18, 1350-1366.	0.6	117
31	The Application of Size-Robust Trend Statistics to Global-Warming Temperature Series. Journal of Climate, 2002, 15, 117-123.	1.2	58
32	Are U.S. regions converging? Using new econometric methods to examine old issues. Empirical Economics, 2002, 27, 49-62.	1.5	70
33	Heteroskedasticity-Autocorrelation Robust Standard Errors Using The Bartlett Kernel Without Truncation. Econometrica, 2002, 70, 2093-2095.	2.6	188
34	Simple Robust Testing of Hypotheses in Nonlinear Models. Journal of the American Statistical Association, 2001, 96, 1088-1096.	1.8	24
35	Simple Robust Testing of Regression Hypotheses. Econometrica, 2000, 68, 695-714.	2.6	206
36	A Simple Test of the Law of Demand for the United States. Econometrica, 2000, 68, 1011-1020.	2.6	5

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37	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
38	Change and Involution in Sugar Production in Cultivation-System Java, 1840â€“1870. Journal of Economic History, 1999, 59, 885-911.	1.0	0
39	On Seasonal Cycles, Unit Roots, and Mean Shifts. Review of Economics and Statistics, 1998, 80, 231-240.	2.3	59
40	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
41	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
42	Trend Function Hypothesis Testing in the Presence of Serial Correlation. Econometrica, 1998, 66, 123.	2.6	244
43	Simple Robust Testing of Hypotheses in Non-Linear Models. SSRN Electronic Journal, 1998, , .	0.4	2
44	Wald-Type Tests for Detecting Breaks in the Trend Function of a Dynamic Time Series. Econometric Theory, 1997, 13, 818-848.	0.6	175
45	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
46	Nonstationarity and Level Shifts With an Application to Purchasing Power Parity. Journal of Business and Economic Statistics, 1992, 10, 301-320.	1.8	627
47	Nonstationarity and Level Shifts with an Application to Purchasing Power Parity. Journal of Business and Economic Statistics, 1992, 10, 301.	1.8	470
48	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
49	TESTS OF COMMON DETERMINISTIC TREND SLOPES APPLIED TO QUARTERLY GLOBAL TEMPERATURE DATA. Advances in Econometrics, 0, , 29-43.	0.2	11
50	TESTING IN GMM MODELS WITHOUT TRUNCATION. Advances in Econometrics, 0, , 199-233.	0.2	11
51	Fixed-b Asymptotic Approximation of the Sampling Behavior of Nonparametric Spectral Density Estimators. SSRN Electronic Journal, 0, , .	0.4	9