Tassos Magdalinos

List of Publications by Year
in descending order

17 papers	806 citations	1040056 9 h-index	1199594 12 g-index
17 all docs	17 docs citations	17 times ranked	230 citing authors

#	Article	IF	Citations
1	LEAST SQUARES AND IVX LIMIT THEORY IN SYSTEMS OF PREDICTIVE REGRESSIONS WITH GARCH INNOVATIONS. Econometric Theory, 2022, 38, 875-912.	0.7	3
2	Taking Stock of Long-Horizon Predictability Tests: Are Factor Returns Predictable?. SSRN Electronic Journal, 2018, , .	0.4	0
3	Mildly Explosive Autoregression Under Stationary Conditional Heteroskedasticity. Journal of Time Series Analysis, 2018, 39, 892-908.	1.2	9
4	Robust Econometric Inference for Stock Return Predictability. Review of Financial Studies, 2015, 28, 1506-1553.	6.8	187
5	Nonlinearity Induced Weak Instrumentation. Econometric Reviews, 2014, 33, 676-712.	1.1	7
6	INCONSISTENT VAR REGRESSION WITH COMMON EXPLOSIVE ROOTS. Econometric Theory, 2013, 29, 808-837.	0.7	14
7	Mildly explosive autoregression under weak and strong dependence. Journal of Econometrics, 2012, 169, 179-187.	6.5	34
8	Smoothing local-to-moderate unit root theory. Journal of Econometrics, 2010, 158, 274-279.	6.5	22
9	LIMIT THEORY FOR COINTEGRATED SYSTEMS WITH MODERATELY INTEGRATED AND MODERATELY EXPLOSIVE REGRESSORS. Econometric Theory, 2009, 25, 482-526.	0.7	72
10	UNIT ROOT AND COINTEGRATING LIMIT THEORY WHEN INITIALIZATION IS IN THE INFINITE PAST. Econometric Theory, 2009, 25, 1682-1715.	0.7	49
11	LIMIT THEORY FOR EXPLOSIVELY COINTEGRATED SYSTEMS. Econometric Theory, 2008, 24, 865-887.	0.7	25
12	Limit Theory for Moderate Deviations From a Unit Root Under Weak Dependence. , 2007, , 123-162.		42
13	Limit theory for moderate deviations from a unit root. Journal of Econometrics, 2007, 136, 115-130.	6.5	308
14	On the inconsistency of the unrestricted estimator of the information matrix near a unit root. Econometrics Journal, 2007, 10, 245-262.	2.3	24
15	Robust Econometric Inference for Stock Return Predictability. SSRN Electronic Journal, 0, , .	0.4	9
16	Inconsistent VAR Regression with Common Explosive Roots. SSRN Electronic Journal, 0, , .	0.4	1
17	Mildly Explosive Autoregression Under Stationary Conditional Heteroskedasticity. SSRN Electronic Journal, 0, , .	0.4	0