David N Dejong

List of Publications by Year in descending order

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430874 454955 1,934 37 18 30 citations g-index h-index papers 37 37 37 803 docs citations times ranked citing authors all docs

#	Article	IF	CITATIONS
1	Integration Versus Trend Stationary in Time Series. Econometrica, 1992, 60, 423.	4.2	349
2	The power problems of unit root test in time series with autoregressive errors. Journal of Econometrics, 1992, 53, 323-343.	6.5	329
3	Reconsidering †trends and random walks in macroeconomic time series'. Journal of Monetary Economics, 1991, 28, 221-254.	3.4	168
4	Population growth in U.S. counties, 1840–1990. Regional Science and Urban Economics, 2001, 31, 669-699.	2.6	135
5	A Bayesian approach to dynamic macroeconomics. Journal of Econometrics, 2000, 98, 203-223.	6.5	131
6	Entrepreneurship and Post-socialist Growth*. Oxford Bulletin of Economics and Statistics, 2005, 67, 25-46.	1.7	103
7	A Bayesian Approach to Calibration. Journal of Business and Economic Statistics, 1996, 14, 1-9.	2.9	73
8	Co-integration and trend-stationarity in macroeconomic time series. Journal of Econometrics, 1992, 52, 347-370.	6.5	70
9	Policy reform and growth in post-Soviet Russia. European Economic Review, 2003, 47, 337-352.	2.3	66
10	The Cyclical Behavior of Skill Acquisition. Review of Economic Dynamics, 2001, 4, 536-561.	1.5	62
11	Russia's internal border. Regional Science and Urban Economics, 1999, 29, 633-649.	2.6	58
12	Keynesian impulses versus Solow residuals: identifying sources of business cycle fluctuations. Journal of Applied Econometrics, 2000, 15, 311-329.	2.3	43
13	Regional integration: an empirical assessment of Russia. Journal of Urban Economics, 2003, 53, 541-559.	4.4	42
14	Growth in post-Soviet Russia: A tale of two transitions. Journal of Economic Behavior and Organization, 2011, 79, 133-143.	2.0	41
15	The case for trendâ€stationarity is stronger than we thought. Journal of Applied Econometrics, 1991, 6, 413-421.	2.3	38
16	Quantifying Price Liberalization in Russia. Journal of Comparative Economics, 1998, 26, 735-760.	2.2	38
17	Do self-control preferences help explain the puzzling behavior of asset prices?. Journal of Monetary Economics, 2007, 54, 1035-1050.	3.4	33
18	The evolution of market integration in Russia. Economics of Transition, 2001, 9, 87-104.	0.7	26

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19	A Bayesian Approach to Calibration. Journal of Business and Economic Statistics, 1996, 14, 1.	2.9	25
20	Accounting for growth in post-Soviet Russia. Regional Science and Urban Economics, 2002, 32, 221-239.	2.6	17
21	Estimating Moving Average Parameters: Classical Pileups and Bayesian Posteriors. Journal of Business and Economic Statistics, 1993, 11, 311-317.	2.9	12
22	The forecasting attributes of trend―and differenceâ€stationary representations for macroeconomic time series. Journal of Forecasting, 1994, 13, 279-297.	2.8	10
23	Entrepreneurship and Post-Socialist Growth. SSRN Electronic Journal, 0, , .	0.4	9
24	Accounting for Growth in Post-Soviet Russia. SSRN Electronic Journal, 1997, , .	0.4	8
25	Divergence. The BE Journal of Macroeconomics, 2002, 2, .	0.6	8
26	Modeling Stock Prices without Knowing How to Induce Stationarity. Econometric Theory, 1994, 10, 701-719.	0.7	7
27	The cyclical behavior of equity turnover. Quantitative Economics, 2011, 2, 99-133.	1.4	6
28	Economic fragmentation in Russia: The influence of international trade and initial conditions. Economics of Governance, 2005, 6, 253-268.	1.5	5
29	Russia's Internal Border. SSRN Electronic Journal, 1998, , .	0.4	4
30	Timing structural change: a conditional probabilistic approach. Journal of Applied Econometrics, 2006, 21, 175-190.	2.3	4
31	Effi cient Likelihood Evaluation of State-Space Representations. SSRN Electronic Journal, 0, , .	0.4	4
32	Integration: An Empirical Assessment of Russia. SSRN Electronic Journal, 0, , .	0.4	4
33	The Emergence of Bank-Issued Credit in Russia: An Empirical Characterization. SSRN Electronic Journal, 0, , .	0.4	3
34	Growth in Post-Soviet Russia: A Tale of Two Transitions. SSRN Electronic Journal, 0, , .	0.4	2
35	On robustness. Journal of Monetary Economics, 1991, 28, 265-270.	3.4	1
36	Economic Consequences of Russia's Internal Border1., 2000, , 185-201.		O

#	Article	IF	CITATIONS
37	Divergence. SSRN Electronic Journal, 0, , .	0.4	O