Martin Wagner

List of Publications by Year
in descending order

35 papers	1,252 citations	623734 14 h-index	395702 33 g-index
36 all docs	36 docs citations	36 times ranked	821 citing authors

#	Article	IF	Citations
1	The carbon Kuznets curve: A cloudy picture emitted by bad econometrics?. Resources and Energy Economics, 2008, 30, 388-408.	2.5	307
2	The Performance of Panel Unit Root and Stationarity Tests: Results from a Large Scale Simulation Study. Econometric Reviews, 2006, 25, 85-116.	1.1	197
3	Exploring the environmental Kuznets hypothesis: Theoretical and econometric problems. Ecological Economics, 2007, 62, 648-660.	5.7	144
4	The Performance of Panel Cointegration Methods: Results from a Large Scale Simulation Study. Econometric Reviews, 2009, 29, 182-223.	1.1	128
5	The Environmental Kuznets Curve, Cointegration and Nonlinearity. Journal of Applied Econometrics, 2015, 30, 948-967.	2.3	90
6	Integrated modified OLS estimation and fixed- inference for cointegrating regressions. Journal of Econometrics, 2014, 178, 741-760.	6.5	39
7	The Environmental Kuznets Curve: Exploring a Fresh Specification. BE Journal of Economic Analysis and Policy, 2005, 4, .	0.2	38
8	Estimating cointegrated systems using subspace algorithms. Journal of Econometrics, 2002, 111, 47-84.	6.5	30
9	COINTEGRATING POLYNOMIAL REGRESSIONS: FULLY MODIFIED OLS ESTIMATION AND INFERENCE. Econometric Theory, 2016, 32, 1289-1315.	0.7	30
10	Catching Growth Determinants with the Adaptive Lasso. German Economic Review, 2012, 13, 71-85.	1.1	22
11	CEEC growth projections: Certainly necessary and necessarily uncertain*. Economics of Transition, 2005, 13, 341-372.	0.7	21
12	Multistep predictions for multivariate GARCH models: Closed form solution and the value for portfolio management. Journal of Empirical Finance, 2009, 16, 330-336.	1.8	19
13	A FIXED-<i>b</i> PERSPECTIVE ON THE PHILLIPSâ€“PERRON UNIT ROOT TESTS. Econometric Theory, 2013, 29, 609-628.	0.7	19
14	A STATE SPACE CANONICAL FORM FOR UNIT ROOT PROCESSES. Econometric Theory, 2012, 28, 1313-1349.	0.7	17
15	A cointegrating polynomial regression analysis of the material kuznets curve hypothesis. Resources Policy, 2018, 57, 236-245.	9.6	17
16	Fully modified OLS estimation and inference for seemingly unrelated cointegrating polynomial regressions and the environmental Kuznets curve for carbon dioxide emissions. Journal of Econometrics, 2020, 214, 216-255.	6.5	17
17	On PPP, unit roots and panels. Empirical Economics, 2008, 35, 229-249.	3.0	15
18	The Phillips unit root tests for polynomials of integrated processes. Economics Letters, 2012, 114, 299-303.	1.9	15

#	Article	IF	Citations
19	Nonparametric rank tests for non-stationary panels. Journal of Econometrics, 2015, 185, 378-391.	6.5	12
20	Heterogeneity and Spatial Dependence of Regional Growth in the EU: A Recursive Partitioning Approach. German Economic Review, 2019, 20, 67-82.	1.1	9
21	Panel Methods to Test for Unit Roots and Cointegration. , 2009, , 632-726.		8
22	Cointegration in singular ARMA models. Economics Letters, 2017, 155, 39-42.	1.9	7
23	Consistent Monitoring of Cointegrating Relationships: The US Housing Market and the Subprime Crisis. Journal of Time Series Analysis, 2017, 38, 960-980.	1.2	7
24	A Comparison of Johansen's, Bierens' and the Subspace Algorithm Method for Cointegration Analysis*. Oxford Bulletin of Economics and Statistics, 2004, 66, 399-424.	1.7	6
25	Using subspace algorithm cointegration analysis: Simulation performance and application to the term structure. Computational Statistics and Data Analysis, 2009, 53, 1954-1973.	1.2	5
26	Panel cointegrating polynomial regression analysis and an illustration with the environmental kuznets curve. Econometrics and Statistics, 2022, , .	0.8	5
27	Finite Sample Correction Factors for Panel Cointegration Tests*. Oxford Bulletin of Economics and Statistics, 2009, 71, 851-881.	1.7	4
28	Cointegration analysis with state space models. AStA Advances in Statistical Analysis, 2010, 94, 273-305.	0.9	4
29	Growth Regressions, Principal Components Augmented Regressions and Frequentist Model Averaging. Jahrbucher Fur Nationalokonomie Und Statistik, 2015, 235, 642-662.	0.7	4
30	The Phillips unit root tests for polynomials of integrated processes revisited. Economics Letters, 2019, 176, 109-113.	1.9	4
31	A Parameterization of Models for Unit Root Processes: Structure Theory and Hypothesis Testing. Econometrics, 2020, 8, 42.	0.9	4
32	Monitoring Stationarity and Cointegration. SSRN Electronic Journal, 0, , .	0.4	3
33	Economic forecasting: editorsâ€™ introduction. Empirical Economics, 2020, 58, 1-5.	3.0	2
34	Monitoring Cointegrating Polynomial Regressions: Theory and Application to the Environmental Kuznets Curves for Carbon and Sulfur Dioxide Emissions. Econometrics, 2021, 9, 12.	0.9	2
35	Monitoring Euro Area Real Exchange Rates. Springer Proceedings in Mathematics and Statistics, 2015, , 363-370.	0.2	1