

Martin Wagner

List of Publications by Year in descending order

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35
papers

1,252
citations

623734

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h-index

395702

33
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36
all docs

36
docs citations

36
times ranked

821
citing authors

#	ARTICLE	IF	CITATIONS
1	Panel cointegrating polynomial regression analysis and an illustration with the environmental kuznets curve. <i>Econometrics and Statistics</i> , 2022, , .	0.8	5
2	Monitoring Cointegrating Polynomial Regressions: Theory and Application to the Environmental Kuznets Curves for Carbon and Sulfur Dioxide Emissions. <i>Econometrics</i> , 2021, 9, 12.	0.9	2
3	Fully modified OLS estimation and inference for seemingly unrelated cointegrating polynomial regressions and the environmental Kuznets curve for carbon dioxide emissions. <i>Journal of Econometrics</i> , 2020, 214, 216-255.	6.5	17
4	A Parameterization of Models for Unit Root Processes: Structure Theory and Hypothesis Testing. <i>Econometrics</i> , 2020, 8, 42.	0.9	4
5	Economic forecasting: editorsâ€™ introduction. <i>Empirical Economics</i> , 2020, 58, 1-5.	3.0	2
6	The Phillips unit root tests for polynomials of integrated processes revisited. <i>Economics Letters</i> , 2019, 176, 109-113.	1.9	4
7	Heterogeneity and Spatial Dependence of Regional Growth in the EU: A Recursive Partitioning Approach. <i>German Economic Review</i> , 2019, 20, 67-82.	1.1	9
8	A cointegrating polynomial regression analysis of the material kuznets curve hypothesis. <i>Resources Policy</i> , 2018, 57, 236-245.	9.6	17
9	Cointegration in singular ARMA models. <i>Economics Letters</i> , 2017, 155, 39-42.	1.9	7
10	Consistent Monitoring of Cointegrating Relationships: The US Housing Market and the Subprime Crisis. <i>Journal of Time Series Analysis</i> , 2017, 38, 960-980.	1.2	7
11	COINTEGRATING POLYNOMIAL REGRESSIONS: FULLY MODIFIED OLS ESTIMATION AND INFERENCE. <i>Econometric Theory</i> , 2016, 32, 1289-1315.	0.7	30
12	Growth Regressions, Principal Components Augmented Regressions and Frequentist Model Averaging. <i>Jahrbucher Fur Nationalokonomie Und Statistik</i> , 2015, 235, 642-662.	0.7	4
13	Nonparametric rank tests for non-stationary panels. <i>Journal of Econometrics</i> , 2015, 185, 378-391.	6.5	12
14	The Environmental Kuznets Curve, Cointegration and Nonlinearity. <i>Journal of Applied Econometrics</i> , 2015, 30, 948-967.	2.3	90
15	Monitoring Euro Area Real Exchange Rates. <i>Springer Proceedings in Mathematics and Statistics</i> , 2015, , 363-370.	0.2	1
16	Integrated modified OLS estimation and fixed- inference for cointegrating regressions. <i>Journal of Econometrics</i> , 2014, 178, 741-760.	6.5	39
17	A FIXED- <i>b</i> PERSPECTIVE ON THE PHILLIPSâ€™PERRON UNIT ROOT TESTS. <i>Econometric Theory</i> , 2013, 29, 609-628.	0.7	19
18	A STATE SPACE CANONICAL FORM FOR UNIT ROOT PROCESSES. <i>Econometric Theory</i> , 2012, 28, 1313-1349.	0.7	17

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19	The Phillips unit root tests for polynomials of integrated processes. <i>Economics Letters</i> , 2012, 114, 299-303.	1.9	15
20	Catching Growth Determinants with the Adaptive Lasso. <i>German Economic Review</i> , 2012, 13, 71-85.	1.1	22
21	Cointegration analysis with state space models. <i>ASTA Advances in Statistical Analysis</i> , 2010, 94, 273-305.	0.9	4
22	The Performance of Panel Cointegration Methods: Results from a Large Scale Simulation Study. <i>Econometric Reviews</i> , 2009, 29, 182-223.	1.1	128
23	Finite Sample Correction Factors for Panel Cointegration Tests*. <i>Oxford Bulletin of Economics and Statistics</i> , 2009, 71, 851-881.	1.7	4
24	Using subspace algorithm cointegration analysis: Simulation performance and application to the term structure. <i>Computational Statistics and Data Analysis</i> , 2009, 53, 1954-1973.	1.2	5
25	Multistep predictions for multivariate GARCH models: Closed form solution and the value for portfolio management. <i>Journal of Empirical Finance</i> , 2009, 16, 330-336.	1.8	19
26	Panel Methods to Test for Unit Roots and Cointegration. , 2009, , 632-726.		8
27	On PPP, unit roots and panels. <i>Empirical Economics</i> , 2008, 35, 229-249.	3.0	15
28	The carbon Kuznets curve: A cloudy picture emitted by bad econometrics?. <i>Resources and Energy Economics</i> , 2008, 30, 388-408.	2.5	307
29	Exploring the environmental Kuznets hypothesis: Theoretical and econometric problems. <i>Ecological Economics</i> , 2007, 62, 648-660.	5.7	144
30	The Performance of Panel Unit Root and Stationarity Tests: Results from a Large Scale Simulation Study. <i>Econometric Reviews</i> , 2006, 25, 85-116.	1.1	197
31	CEEC growth projections: Certainly necessary and necessarily uncertain*. <i>Economics of Transition</i> , 2005, 13, 341-372.	0.7	21
32	The Environmental Kuznets Curve: Exploring a Fresh Specification. <i>BE Journal of Economic Analysis and Policy</i> , 2005, 4, .	0.2	38
33	A Comparison of Johansen's, Bierens' and the Subspace Algorithm Method for Cointegration Analysis*. <i>Oxford Bulletin of Economics and Statistics</i> , 2004, 66, 399-424.	1.7	6
34	Estimating cointegrated systems using subspace algorithms. <i>Journal of Econometrics</i> , 2002, 111, 47-84.	6.5	30
35	Monitoring Stationarity and Cointegration. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3