

Bent Nielsen

List of Publications by Year in descending order

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Version: 2024-02-01

22
papers

1,116
citations

759233

12
h-index

677142

22
g-index

22
all docs

22
docs citations

22
times ranked

559
citing authors

#	ARTICLE	IF	CITATIONS
1	Cointegration analysis in the presence of structural breaks in the deterministic trend. <i>Econometrics Journal</i> , 2000, 3, 216-249.	2.3	463
2	Asymptotic Inference on Cointegrating Rank in Partial Systems. <i>Journal of Business and Economic Statistics</i> , 1998, 16, 388-399.	2.9	146
3	Inference in Cointegrating Models: UK M1 Revisited. <i>Journal of Economic Surveys</i> , 1998, 12, 533-572.	6.6	145
4	Asymptotic Theory of Outlier Detection Algorithms for Linear Time Series Regression Models. <i>Scandinavian Journal of Statistics</i> , 2016, 43, 321-348.	1.4	67
5	Similarity Issues in Cointegration Analysis. <i>Oxford Bulletin of Economics and Statistics</i> , 2000, 62, 5-22.	1.7	56
6	Identification and Forecasting in Mortality Models. <i>Scientific World Journal</i> , The, 2014, 2014, 1-24.	2.1	50
7	The empirical process of autoregressive residuals. <i>Econometrics Journal</i> , 2009, 12, 367-381.	2.3	25
8	Outlier Detection in Regression Using an Iterated One-Step Approximation to the Huber-Skip Estimator. <i>Econometrics</i> , 2013, 1, 53-70.	0.9	25
9	STRONG CONSISTENCY RESULTS FOR LEAST SQUARES ESTIMATORS IN GENERAL VECTOR AUTOREGRESSIONS WITH DETERMINISTIC TERMS. <i>Econometric Theory</i> , 2005, 21, .	0.7	23
10	Forecasting in an Extended Chain-Ladder-Type Model. <i>Journal of Risk and Insurance</i> , 2011, 78, 345-359.	1.6	23
11	Inference and forecasting in the age-period-cohort model with unknown exposure with an application to mesothelioma mortality. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2015, 178, 29-55.	1.1	23
12	A Joint Chow Test for Structural Instability. <i>Econometrics</i> , 2015, 3, 156-186.	0.9	13
13	On the Distribution of Likelihood Ratio Test Statistics for Cointegration Rank. <i>Econometric Reviews</i> , 2004, 23, 1-23.	1.1	12
14	Over-Dispersed Age-Period-Cohort Models. <i>Journal of the American Statistical Association</i> , 2018, 113, 1722-1732.	3.1	11
15	On the Explosive Nature of Hyper-Inflation Data. <i>Economics</i> , 2008, 2, .	0.6	11
16	Partial Cointegrated Vector Autoregressive Models with Structural Breaks in Deterministic Terms. <i>Econometrics</i> , 2019, 7, 42.	0.9	6
17	Asymptotic Theory for Cointegration Analysis When the Cointegration Rank Is Deficient. <i>Econometrics</i> , 2019, 7, 6.	0.9	4
18	Modelling non-linear age-period-cohort effects and covariates, with an application to English obesity 2001-2014. <i>Journal of the Royal Statistical Society Series A: Statistics in Society</i> , 2021, 184, 842.	1.1	4

#	ARTICLE	IF	CITATIONS
19	Power of Tests for Unit Roots in the Presence of a Linear Trend*. Oxford Bulletin of Economics and Statistics, 2008, 70, 619-644.	1.7	3
20	A Likelihood Approach to Bornhuetterâ€Ferguson Analysis. Risks, 2019, 7, 119.	2.4	3
21	Rejoinder: Asymptotic Theory of Outlier Detection Algorithms for Linear Time Series Regression Models. Scandinavian Journal of Statistics, 2016, 43, 374-381.	1.4	2
22	Causal Transmission in Reduced-Form Models. Econometrics, 2022, 10, 14.	0.9	1