Bent Nielsen

List of Publications by Year
in descending order

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	Causal Transmission in Reduced-Form Models. Econometrics, 2022, 10, 14.	0.9	1
2	Modelling nonâ€linear ageâ€periodâ€cohort effects and covariates, with an application to English obesity 2001â€“2014. Journal of the Royal Statistical Society Series A: Statistics in Society, 2021, 184, 842.	1.1	4
3	Partial Cointegrated Vector Autoregressive Models with Structural Breaks in Deterministic Terms. Econometrics, 2019, 7, 42.	0.9	6
4	A Likelihood Approach to Bornhuetterâ€“Ferguson Analysis. Risks, 2019, 7, 119.	2.4	3
5	Asymptotic Theory for Cointegration Analysis When the Cointegration Rank Is Deficient. Econometrics, 2019, 7, 6.	0.9	4
6	Over-Dispersed Age-Period-Cohort Models. Journal of the American Statistical Association, 2018, 113, 1722-1732.	3.1	11
7	Rejoinder: Asymptotic Theory of Outlier Detection Algorithms for Linear Time Series Regression Models. Scandinavian Journal of Statistics, 2016, 43, 374-381.	1.4	2
8	Asymptotic Theory of Outlier Detection Algorithms for Linear Time Series Regression Models. Scandinavian Journal of Statistics, 2016, 43, 321-348.	1.4	67
9	A Joint Chow Test for Structural Instability. Econometrics, 2015, 3, 156-186.	0.9	13
10	Inference and forecasting in the age-period-cohort model with unknown exposure with an application to mesothelioma mortality. Journal of the Royal Statistical Society Series A: Statistics in Society, 2015, 178, 29-55.	1.1	23
11	Identification and Forecasting in Mortality Models. Scientific World Journal, The, 2014, 2014, 1-24.	2.1	50
12	Outlier Detection in Regression Using an Iterated One-Step Approximation to the Huber-Skip Estimator. Econometrics, 2013, 1, 53-70.	0.9	25
13	Forecasting in an Extended Chain-Ladder-Type Model. Journal of Risk and Insurance, 2011, 78, 345-359.	1.6	23
14	The empirical process of autoregressive residuals. Econometrics Journal, 2009, 12, 367-381.	2.3	25
15	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
16	On the Explosive Nature of Hyper-Inflation Data. Economics, 2008, 2, .	0.6	11
17	STRONG CONSISTENCY RESULTS FOR LEAST SQUARES ESTIMATORS IN GENERAL VECTOR AUTOREGRESSIONS WITH DETERMINISTIC TERMS. Econometric Theory, 2005, 21, .	0.7	23
18	On the Distribution of Likelihood Ratio Test Statistics for Cointegration Rank. Econometric Reviews, 2004, 23, 1-23.	1.1	12

#	Article	IF	Citations
19	Similarity Issues in Cointegration Analysis. Oxford Bulletin of Economics and Statistics, 2000, 62, 5-22.	1.7	56
20	Cointegration analysis in the presence of structural breaks in the deterministic trend. Econometrics Journal, 2000, 3, 216-249.	2.3	463
21	Inference in Cointegrating Models: UK M1 Revisited. Journal of Economic Surveys, 1998, 12, 533-572.	6.6	145
22	Asymptotic Inference on Cointegrating Rank in Partial Systems. Journal of Business and Economic Statistics, 1998, 16, 388-399.	2.9	146