Luis A Gil-Alana

List of Publications by Year
in descending order

404 papers	6,479 citations	109137 35 h-index	138251 58 g-index
409 all docs	409 docs citations	409 times ranked	2650 citing authors

#	Article	IF	Citations
1	Credit-to-GDP ratios â€“ non-linear trends and persistence: evidence from 44 OECD economies. Journal of Economic Studies, 2023, 50, 448-463.	1.0	3
2	A gender approach to the impact of COVID-19 on tourism employment. Journal of Sustainable Tourism, 2023, 31, 1818-1830.	5.7	7
3	Tourist arrivals and overnight stays along the Croatian Adriatic Coast: Changes in persistence and seasonality from the COVID-19 disruption. Tourism Economics, 2023, 29, 1679-1693.	2.6	5
4	The impact of COVID-19 on the Spanish tourism sector. Tourism Economics, 2022, 28, 646-653.	2.6	34
5	Persistence, seasonality, and fractional integration within a nonlinear framework: Evidence from US citizensâ€™ overseas travel. Tourism Economics, 2022, 28, 654-660.	2.6	4
6	On the persistence of UK inflation: A longâ€range dependence approach. International Journal of Finance and Economics, 2022, 27, 439-454.	1.9	3
7	Fractional integration analysis of precipitation dynamics: empirical insights from Nigeria. Tellus, Series A: Dynamic Meteorology and Oceanography, 2022, 73, 1822099.	0.8	3
8	Persistence in Croatian tourism: The impact of COVID-19. Tourism Economics, 2022, 28, 1676-1682.	2.6	21
9	Non-linearities and persistence in US long-run interest rates. Applied Economics Letters, 2022, 29, 366-370.	1.0	4
10	The Impact of Chinaâ€™s FDI on Economic Growth: Evidence from Africa with a Long Memory Approach. Emerging Markets Finance and Trade, 2022, 58, 1753-1770.	1.7	9
11	Unveiling endogeneity and temporal dependence in energy prices and demand in Iberian countries: a stochastic hidden Markov model approach. Annals of Operations Research, 2022, 313, 191-229.	2.6	4
12	Measuring volatility persistence in leveraged loan markets in the presence of structural breaks. International Review of Economics and Finance, 2022, 78, 141-152.	2.2	4
13	True or spurious long memory in the cryptocurrency markets: evidence from a multivariate test and other Whittle estimation methods. Empirical Economics, 2022, 63, 1543-1570.	1.5	4
14	Re-examination of risk-return dynamics in international equity markets and the role of policy uncertainty, geopolitical risk and VIX: Evidence using Markov-switching copulas. Finance Research Letters, 2022, 47, 102535.	3.4	18
15	The behaviour of real interest rates: New evidence from a 'suprasecular' perspective. International Finance, 2022, 25, 46-64.	1.3	1
16	Pandemic episodes, CO2 emissions and global temperatures. Theoretical and Applied Climatology, 2022, 148, 1-9.	1.3	3
17	Globalization, long memory, and real interest rate convergence: a historical perspective. Empirical Economics, 2022, 63, 2331-2355.	1.5	2
18	The impact of COVID-19 on Turkeyâ€™s tourism sector: fresh evidence from the fractional integration approach. Applied Economics, 2022, 54, 3074-3087.	1.2	5

#	Article	IF	Citations
19	Time Trends and Persistence in US Sea Level Data: An Investigation Using Fractional Integration Methods. International Journal of Environmental Research, 2022, 16, .	1.1	0
20	Persistence in ESG and conventional stock market indices. Journal of Economics and Finance, 2022, 46, 678-703.	0.8	11
21	The relationship between prices and output in the UK and the US. SN Business & Economics, 2022, 2, 44.	0.6	0
22	Persistence of economic complexity in OECD countries. Physica A: Statistical Mechanics and Its Applications, 2022, 603, 127860.	1.2	3
23	The COVID-19 pandemic and the degree of persistence of US stock prices and bond yields. Quarterly Review of Economics and Finance, 2022, 86, 118-123.	1.5	8
24	Testing fractional unit roots with non-linear smooth break approximations using Fourier functions. Journal of Applied Statistics, 2021, 48, 2542-2559.	0.6	52
25	Persistence and sustainability of fishing grounds footprint: Evidence from 89 countries. Science of the Total Environment, 2021, 751, 141594.	3.9	22
26	Comparative analysis of economic growth in Nigeria and Kenya: A fractional integration approach. International Journal of Finance and Economics, 2021, 26, 1197-1205.	1.9	1
27	Financial stress spillover across Asian Countries. Review of Financial Economics, 2021, 39, 146-162.	0.6	8
28	Modelling stock market data in China: Crisis and Coronavirus. Finance Research Letters, 2021, 41, 101865.	3.4	2
29	GDP per capita IN SUB-SAHARAN Africa: A time series approach using long memory. International Review of Economics and Finance, 2021, 72, 175-190.	2.2	9
30	Mean reversion in monetary aggregates in Chile. Applied Economics, 2021, 53, 1572-1584.	1.2	0
31	Self-employment by gender in the EU: convergence and clusters. Empirica, 2021, 48, 717-741.	1.0	5
32	Mapping US presidential terms with S&P500 index: Time series analysis approach. International Journal of Finance and Economics, 2021, 26, 1938-1954.	1.9	0
33	Persistence in the market risk premium: evidence across countries. Journal of Economics and Finance, 2021, 45, 413-427.	0.8	3
34	Persistence and cyclical dynamics of US and UK house prices: Evidence from over 150 years of data. Urban Studies, 2021, 58, 53-72.	2.2	5
35	Tourism persistence in Spain: National versus international visitors. Tourism Economics, 2021, 27, 614-625.	2.6	11
36	Road accidents in Spain: Are they persistent?. IATSS Research, 2021, 45, 317-325.	1.8	12

#	Article	IF	Citations
37	Fractional persistence in income poverty in Africa. Social Indicators Research, 2021, 155, 563-581.	1.4	6
38	Time trends and persistence in European temperature anomalies. International Journal of Climatology, 2021, 41, 4619-4636.	1.5	2
39	GDP and population growth: Evidence of fractional cointegration with historical data from 1820 onwards. Journal of Economic Studies, 2021, ahead-of-print, .	1.0	1
40	A New Unit Root Test for Unemployment Hysteresis Based on the Autoregressive Neural Network*. Oxford Bulletin of Economics and Statistics, 2021, 83, 960-981.	0.9	52
41	Re-examination of international bond market dependence: Evidence from a pair copula approach. International Review of Financial Analysis, 2021, 74, 101678.	3.1	34
42	Particulate matter 10 (PM10): persistence and trends in eight European capitals. Air Quality, Atmosphere and Health, 2021, 14, 1097-1102.	1.5	4
43	The persistence of economic policy uncertainty: Evidence of long range dependence. Physica A: Statistical Mechanics and Its Applications, 2021, 568, 125698.	1.2	6
44	Persistence and non-stationarity in the built-up land footprint across 89 countries. Ecological Indicators, 2021, 123, 107372.	2.6	6
45	Persistence in US Treasury bonds. Finance Research Letters, 2021, 45, 102189.	3.4	2
46	Detection of type of trends in surface air temperature in China. Journal of Hydrology, 2021, 596, 126061.	2.3	5
47	Persistence in the private debt-t -GDP ratio: evidence from 43 OECD countries. Applied Economics, 2021, 53, 5018-5027.	1.2	5
48	Persistence of Sulfur Dioxide Emissions in OECD CountriesÂBetween 1750â€"2014: A Fractional Integration Approach. International Journal of Environmental Research, 2021, 15, 701-708.	1.1	2
49	Lithium industry and the U.S. crude oil prices. A fractional cointegration VAR and a Continuous Wavelet Transform analysis. Resources Policy, 2021, 72, 102040.	4.2	13
50	Analysing the relationship between CO2 emissions and GDP in China: a fractional integration and cointegration approach. Journal of Innovation and Entrepreneurship, 2021, 10, .	1.8	13
51	Is There Convergence Between BRICS Listed Property Stocks and International REITs?. Journal of Real Estate Portfolio Management, 2021, 27, 29-42.	0.5	2
52	Spatial crude oil production divergence and crude oil price behaviour in the United States. Energy, 2021, 232, 121034.	4.5	8
53	Inflation-targeting and inflation volatility: International evidence from the cosine-squared cepstrum. International Economics, 2021, 167, 29-38.	1.6	9
54	Atmospheric pollution in the ten most populated US cities. Evidence of persistence. Heliyon, 2021, 7, e08105.	1.4	2

#	Article	IF	Citations
55	Gender Diversity Index. Measuring persistence. Research in International Business and Finance, 2021, 58, 101474.	3.1	2
56	Economic policy uncertainty: Persistence and cross-country linkages. Research in International Business and Finance, 2021, 58, 101442.	3.1	20
57	How fearful are commodities and US stocks in response to global fear? Persistence and cointegration analyses. Resources Policy, 2021, 74, 102273.	4.2	11
58	Persistence of Methane Emission in OECD Countries for 1750â€"2014: a Fractional Integration Approach. Environmental Modeling and Assessment, 2021, 26, 497-509.	1.2	7
59	Cycles and Long-Range Behaviour in the European Stock Markets. Dynamic Modeling and Econometrics in Economics and Finance, 2021, , 293-302.	0.4	0
60	Global Mean Sea Level. Time Trends and Persistence with Long Range Dependent Data. Frontiers in Physics, 2021, 9, .	1.0	0
61	Income inequality in China 1952-2017: persistence and main determinants. Oeconomia Copernicana, 2021, 12, 863-888.	2.4	15
62	Inflation Co-Movement Dynamics: A Cross-Country Investigation Using a Continuous Wavelet Approach. Journal of Risk and Financial Management, 2021, 14, 613.	1.1	3
63	A fractional cointegration var analysis of exchange rate dynamics. North American Journal of Economics and Finance, 2020, 51, 100848.	1.8	24
64	Modeling US historical time-series prices and inflation using alternative long-memory approaches. Empirical Economics, 2020, 58, 1491-1511.	1.5	0
65	Public finances in the EU-27: Are they sustainable?. Empirica, 2020, 47, 181-204.	1.0	1
66	Cryptocurrencies and stock market indices. Are they related?. Research in International Business and Finance, 2020, 51, 101063.	3.1	143
67	Volatility persistence in the Russian stock market. Finance Research Letters, 2020, 32, 101216.	3.4	10
68	Testing Okunâ€™s law. Theoretical and empirical considerations using fractional integration. Applied Economics, 2020, 52, 459-474.	1.2	11
69	Measuring the degree of persistence in the U.S. economic policy uncertainty index. Applied Economics Letters, 2020, 27, 831-835.	1.0	9
70	Persistence of the Misery Index in African Countries. Social Indicators Research, 2020, 147, 825-841.	1.4	1
71	Exchange rate dynamics in South Africa. Applied Economics, 2020, 52, 2339-2352.	1.2	1
72	An analysis of the OPEC and non-OPEC position in the World Oil Market: A fractionally integrated approach. Physica A: Statistical Mechanics and Its Applications, 2020, 541, 123705.	1.2	2

#	Article	IF	Citations
73	Global crises and gold as a safe haven: Evidence from over seven and a half centuries of data. Physica A: Statistical Mechanics and Its Applications, 2020, 540, 123093.	1.2	34
74	Persistence in silver prices and the influence of solar energy. Resources Policy, 2020, 69, 101857.	4.2	9
75	Are central bank policy rates in Africa cointegrated? Evidence from a fractional cointegration approach. Applied Economics, 2020, 52, 6171-6182.	1.2	7
76	Innovation and knowledge as drivers of the â€˜great decouplingâ€™ in China: Using long memory methods. Journal of Innovation & Knowledge, 2020, 5, 266-278.	7.3	18
77	What do productivity indices tell us? A case study of U.S. industries. International Journal of Finance and Economics, 2020, , .	1.9	0
78	The relationship between energy consumption and prices. Evidence from futures and spot markets in Spain and Portugal. Energy Strategy Reviews, 2020, 31, 100522.	3.3	14
79	Volatility persistence in cryptocurrency markets under structural breaks. International Review of Economics and Finance, 2020, 69, 680-691.	2.2	40
80	Modelling Long-Range Dependence and Non-linearity in the Infant Mortality Rates of African Countries. International Advances in Economic Research, 2020, 26, 303-315.	0.4	1
81	Unemployment and Fertility: A Long Run Relationship. Social Indicators Research, 2020, 152, 1177-1196.	1.4	2
82	The Lithium Industry and Analysis of the Beta Term Structure of Oil Companies. Risks, 2020, 8, 130.	1.3	3
83	Oil Production in OPEC Countries: A Fractional Integration Study. Research in Applied Economics, 2020, 12, 49.	0.2	0
84	Prospects for a Monetary Union in the East Africa Community: Some Empirical Evidence. South African Journal of Economics, 2020, 88, 174-185.	1.0	2
85	Persistence, non-linearities and structural breaks in European stock market indices. Quarterly Review of Economics and Finance, 2020, 77, 50-61.	1.5	8
86	How do stocks in BRICS co-move with real estate stocks?. International Review of Economics and Finance, 2020, 69, 93-101.	2.2	5
87	Air quality in London: evidence of persistence, seasonality and trends. Theoretical and Applied Climatology, 2020, 142, 103-115.	1.3	7
88	An investigation of long range reliance on shale oil and shale gas production in the U.S. market. Energy, 2020, 195, 116933.	4.5	64
89	UK tourism arrivals and departures: seasonality, persistence and time trends. Applied Economics, 2020, 52, 5077-5087.	1.2	7
90	Global <scp>CO₂</scp> emissions and global temperatures: Are they related. International Journal of Climatology, 2020, 40, 6603-6611.	1.5	14

#	Article	IF	Citations
91	Long Memory and Time Trends in Particulate Matter Pollution (PM2.5 and PM10) in the 50 U.S. States. Journal of Applied Meteorology and Climatology, 2020, 59, 1351-1367.	0.6	8
92	Water prices: persistence, mean reversion and trends. Water Policy, 2020, 22, 1200-1216.	0.7	5
93	The COVID-19 IMPACT on the ASIAN STOCK MARKETS. Asian Economics Letters, 2020, 1, .	1.6	85
94	Fractional Integration and the Persistence of UK Inflation, 1210â€"2016. Economic Papers, 2020, 39, 162-166.	0.4	2
95	Persistence and Long Memory Behavior in Condominium Prices: Evidence from Major U.S. Metropolitan Areas. Journal of Housing Research, 2020, 29, 54-67.	0.2	0
96	Time series analysis of quarterly rainfall and temperature (1900â€"2012) in sub-Saharan African countries. Theoretical and Applied Climatology, 2019, 137, 61-76.	1.3	11
97	Time Trends and Persistence in the Global CO2 Emissions Across Europe. Environmental and Resource Economics, 2019, 73, 213-228.	1.5	22
98	Iranian inflation: peristence and structural breaks. Journal of Economics and Finance, 2019, 43, 398-408.	0.8	1
99	Testing the Fisher hypothesis in the G-7 countries using I(d) techniques. International Economics, 2019, 159, 140-150.	1.6	5
100	Temperatures across Europe: evidence of time trends. Climatic Change, 2019, 157, 355-364.	1.7	9
101	Inflation in Argentina: Analysis of Persistence Using Fractional Integration. Eastern Economic Journal, 2019, 45, 204-223.	0.5	4
102	Lithium: Production and estimated consumption. Evidence of persistence. Resources Policy, 2019, 60, 198-202.	4.2	59
103	Persistence in carbon footprint emissions: an overview of 92 countries. Carbon Management, 2019, 10, 405-415.	1.2	31
104	Time series analysis of economic growth rate series in Nigeria: structural breaks, non-linearities and reasons behind the recent recession. Applied Economics, 2019, 51, 5482-5489.	1.2	9
105	US temperatures: Time trends and persistence. International Journal of Climatology, 2019, 39, 5091-5103.	1.5	14
106	Rational bubbles in the real housing stock market: Empirical evidence from Santiago de Chile. Research in International Business and Finance, 2019, 49, 269-281.	3.1	10
107	Gold prices and the cryptocurrencies: Evidence of convergence and cointegration. Physica A: Statistical Mechanics and Its Applications, 2019, 523, 1227-1236.	1.2	27
108	Structural breaks in Brazilian tourism revenues: Unveiling the impact of exchange rates and sports mega-events. Tourism Management, 2019, 74, 207-211.	5.8	13

#	Article	IF	Citations
109	Long memory and data frequency in financial markets. Journal of Statistical Computation and Simulation, 2019, 89, 1763-1779.	0.7	14
110	Long-term interest rates in Europe: A fractional cointegration analysis. International Review of Economics and Finance, 2019, 61, 170-178.	2.2	6
111	Sea Surface Temperatures: Seasonal Persistence and Trends. Journal of Atmospheric and Oceanic Technology, 2019, 36, 2257-2266.	0.5	4
112	Forecasting the Probability of Recessions in South Africa: the Role of Decomposed Term Spread and Economic Policy Uncertainty. Journal of International Development, 2019, 31, 101-116.	0.9	10
113	Automobile components: Lithium and cobalt. Evidence of persistence. Energy, 2019, 169, 489-495.	4.5	16
114	Long Memory in Turkish Unemployment Rates. Emerging Markets Finance and Trade, 2019, 55, 201-217.	1.7	13
115	Measuring inequality persistence in OECD 1963â€“2008 using fractional integration and cointegration. Quarterly Review of Economics and Finance, 2019, 72, 65-72.	1.5	16
116	Are BRICS exchange rates chaotic?. Applied Economics Letters, 2019, 26, 1104-1110.	1.0	7
117	Under-5 Mortality Rates in G7 Countries: Analysis of Fractional Persistence, Structural Breaks and Nonlinear Time Trends. European Journal of Population, 2019, 35, 675-694.	1.1	5
118	Modelling long memory volatility in the Bitcoin market: Evidence of persistence and structural breaks. International Journal of Finance and Economics, 2019, 24, 412-426.	1.9	99
119	UK overseas visitors: Seasonality and persistence. Tourism Economics, 2019, 25, 827-831.	2.6	3
120	Persistence in trends and cycles of gold and silver prices: Evidence from historical data. Physica A: Statistical Mechanics and Its Applications, 2019, 514, 345-354.	1.2	16
121	The Evolution of the Creditâ€toâ€GDP Ratio: An Empirical Analysis. International Review of Finance, 2019, 19, 237-244.	1.1	0
122	Persistence, Mean Reversion and Nonlinearities in Inflation Rates of Developed and Developing Countries Using Over One Century of Data. Manchester School, 2019, 87, 24-36.	0.4	3
123	Persistence in the cryptocurrency market. Research in International Business and Finance, 2018, 46, 141-148.	3.1	192
124	Stochastic convergence of renewable energy consumption in OECD countries: a fractional integration approach. Environmental Science and Pollution Research, 2018, 25, 17289-17299.	2.7	24
125	Unemployment in Africa: A Fractional Integration Approach. South African Journal of Economics, 2018, 86, 76-81.	1.0	14
126	Is market fear persistent? A long-memory analysis. Finance Research Letters, 2018, 27, 140-147.	3.4	21

#	Article	IF	Citations
127	Long memory and mean reversion in real exchange rates in Latin America. Applied Economics, 2018, 50, 3148-3155.	1.2	4
128	The growth rate series in Kenya: Evidence of nonâ€linearities and factors behind the slow growth. International Journal of Finance and Economics, 2018, 23, 111-121.	1.9	7
129	Current account sustainability in G7 and BRICS: Evidence from a long-memory model with structural breaks. Journal of International Trade and Economic Development, 2018, 27, 638-654.	1.2	7
130	The relationship between healthcare expenditure and disposable personal income in the US states: a fractional integration and cointegration analysis. Empirical Economics, 2018, 55, 913-935.	1.5	5
131	Inflation analysis in the Central American Monetary Council. Empirical Economics, 2018, 54, 547-565.	1.5	1
132	Have U.S. environmental policies been effective in the reduction of U.S. emissions? A new approach using fractional integration. Atmospheric Pollution Research, 2018, 9, 53-60.	1.8	29
133	Exchange rate linkages between the ASEAN currencies, the US dollar and the Chinese RMB. Research in International Business and Finance, 2018, 44, 227-238.	3.1	9
134	Application of local projections in the monetary policy in Brazil. Applied Economics Letters, 2018, 25, 941-944.	1.0	4
135	Data measurement and the change in persistence of tourist arrivals to the United States in the aftermath of the September 11th terrorist attacks. Tourism Economics, 2018, 24, 41-50.	2.6	9
136	Testing the great decoupling: a long memory approach. Empirica, 2018, 45, 801-820.	1.0	1
137	Oil price shocks and unemployment in Central and Eastern Europe. Economic Systems, 2018, 42, 164-173.	1.0	33
138	Tourism in Iceland: Persistence and seasonality. Annals of Tourism Research, 2018, 68, 20-29.	3.7	29
139	Persistence and Cyclical Dynamics of U.S. and U.K. House Prices: Evidence from Over 150 Years of Data. SSRN Electronic Journal, 2018, , .	0.4	0
140	On the linkages between Africaâ€™s emerging equity markets and global markets: Evidence from fractional integration and cointegration. Review of Development Finance, 2018, 8, 96-105.	2.6	17
141	Lithium industry in the behavior of the mergers and acquisitions in the US oil and gas industry. Energy Sources, Part B: Economics, Planning and Policy, 2018, 13, 392-403.	1.8	5
142	Brexit and Uncertainty in Financial Markets. SSRN Electronic Journal, 2018, , .	0.4	1
143	Brexit and Uncertainty in Financial Markets. International Journal of Financial Studies, 2018, 6, 21.	1.1	14
144	Market efficiency of Baltic stock markets: A fractional integration approach. Physica A: Statistical Mechanics and Its Applications, 2018, 511, 251-262.	1.2	17

#	Article	IF	Citations
145	Maximum and minimum temperatures in the United States: Time trends and persistence. Atmospheric Science Letters, 2018, 19, e810.	0.8	19
146	Persistence, Mean-Reversion and Non-linearities in $$hbox {CO2}$$ CO2 Emissions: Evidence from the BRICS and G7 Countries. Environmental and Resource Economics, 2017, 67, 869-883.	1.5	25
147	The stationarity of inflation in Croatia: anti-inflation stabilization program and the change in persistence. Economic Change and Restructuring, 2017, 50, 45-58.	2.5	3
148	Unemployment rate cycles in Europe. Applied Economics Letters, 2017, 24, 136-139.	1.0	2
149	Persistence, Mean-Reversion and Non-linearities in Infant Mortality Rates. Social Indicators Research, 2017, 131, 393-405.	1.4	2
150	The demand for money in Angola. Journal of Economics and Finance, 2017, 41, 408-420.	0.8	5
151	Crude oil price behaviour before and after military conflicts and geopolitical events. Energy, 2017, 120, 79-91.	4.5	49
152	A performance assessment of Mozambique banks: a Bayesian stochastic frontier. Applied Economics, 2017, 49, 4579-4587.	1.2	7
153	Time series analysis of co-movements in the prices of gold and oil: Fractional cointegration approach. Resources Policy, 2017, 53, 117-124.	4.2	29
154	Central bank policy rates: Are they cointegrated?. International Economics, 2017, 152, 116-123.	1.6	5
155	Evidence of persistence in U.S. short and long-term interest rates. Journal of Policy Modeling, 2017, 39, 775-789.	1.7	4
156	Shocks affecting electricity prices in Kenya, a fractional integration study. Energy, 2017, 124, 521-530.	4.5	11
157	CPI and inflation in Kenya. Structural breaks, non-linearities and dependence. International Economics, 2017, 150, 72-79.	1.6	3
158	U.S. shale oil production and WTI prices behaviour. Energy, 2017, 141, 12-19.	4.5	59
159	Does gold act as a hedge against inflation in the UK? Evidence from a fractional cointegration approach over 1257 to 2016. Resources Policy, 2017, 54, 53-57.	4.2	59
160	Time series dynamics of US retail gasoline prices: Evidence from fractional integration. Energy Sources, Part B: Economics, Planning and Policy, 2017, 12, 1066-1073.	1.8	6
161	Persistence and cycles in the us federal funds rate. International Review of Financial Analysis, 2017, 52, 1-8.	3.1	7
162	Real estate prices in Kenya: is there a bubble?. Journal of Housing and the Built Environment, 2017, 32, 787-804.	0.9	9

#	Article	IF	Citations
163	The efficiency of the art market: Evidence from variance ratio tests, linear and nonlinear fractional integration approaches. International Review of Economics and Finance, 2017, 51, 283-294.	2.2	15
164	Fractional integration and nonlinear deterministic trends in the analysis of time series data. Applied Economics Letters, 2017, 24, 991-994.	1.0	0
165	Alternative modelling approaches for the <scp>ENSO</scp> time series: persistence and seasonality. International Journal of Climatology, 2017, 37, 2354-2363.	1.5	14
166	Is Market Fear Persistent? A Long-Memory Analysis. SSRN Electronic Journal, 2017, , .	0.4	1
167	Long memory in the Ukrainian stock market and financial crises. Journal of Economics and Finance, 2016, 40, 235-257.	0.8	22
168	Modeling U.S. Historical Time-Series Prices and Inflation Using Various Linear and Nonlinear Long-Memory Approaches. SSRN Electronic Journal, 2016, , .	0.4	1
169	Interest Rate Dynamics in Kenya: Commercial Banks' Rates and the 91â€Day Treasury Bill Rate. Journal of International Development, 2016, 28, 214-232.	0.9	23
170	The persistence of air pollution in four mega-cities of China. Habitat International, 2016, 56, 103-108.	2.3	45
171	Time series analysis of persistence in crude oil price volatility across bull and bear regimes. Energy, 2016, 109, 29-37.	4.5	29
172	The Feldsteinâ€“Horioka puzzle in South Africa: A fractional cointegration approach. Journal of International Trade and Economic Development, 2016, 25, 978-991.	1.2	4
173	Testing Unemployment Theories: A Multivariate Long Memory Approach. Journal of Applied Economics, 2016, 19, 95-112.	0.6	6
174	Is inflation persistence different in reality?. Economics Letters, 2016, 148, 55-58.	0.9	9
175	Testing unit roots, structural breaks and linearity in the inflation rates of the G7 countries with fractional dependence techniques. Applied Stochastic Models in Business and Industry, 2016, 32, 711-724.	0.9	7
176	Modeling the degree of persistence in Croatian tourism. Tourism Economics, 2016, 22, 655-664.	2.6	14
177	Long Range Dependence in the Indian Stock Market: Evidence of Fractional Integration, Non-Linearities and Breaks. Journal of Quantitative Economics, 2016, 14, 199-215.	0.2	1
178	Persistence and cyclical dependence in the monthly euribor rate. Journal of Economics and Finance, 2016, 40, 157-171.	0.8	7
179	Stationarity and Long Range Dependence of Carbon Dioxide Emissions: Evidence for Disaggregated Data. Environmental and Resource Economics, 2016, 63, 45-56.	1.5	38
180	Regime-switching purchasing power parity in Latin America: Monte Carlo unit root tests with dynamic conditional score. Applied Economics, 2016, 48, 2675-2696.	1.2	1

#	Article	IF	Citations
181	Energy production in Brazil: Empirical facts based on persistence, seasonality and breaks. Energy Economics, 2016, 54, 88-95.	5.6	18
182	Persistence, mean reversion and non-linearities in the US housing prices over 1830â€“2013. Applied Economics, 2016, 48, 3244-3252.	1.2	3
183	Linkages Between the US and European Stock Markets: A Fractional Cointegration Approach. International Journal of Finance and Economics, 2016, 21, 143-153.	1.9	22
184	Testing for long memory in the presence of non-linear deterministic trends with Chebyshev polynomials. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.2	16
185	Growth recovery after civil conflict: a fractional integration approach. Defence and Peace Economics, 2016, 27, 453-479.	1.0	2
186	Brazilian airline industry: Persistence and breaks. International Journal of Sustainable Transportation, 2016, 10, 794-804.	2.1	4
187	Fractional integration and cointegration in merger and acquisitions in the US petroleum industry. Applied Economics Letters, 2016, 23, 701-704.	1.0	7
188	Exchange rate persistence of the Chinese yuan against the US dollar in the NDF market. Empirical Economics, 2016, 51, 1399-1414.	1.5	3
189	Modeling persistence of carbon emission allowance prices. Renewable and Sustainable Energy Reviews, 2016, 55, 221-226.	8.2	25
190	Term Structure Persistence. Journal of Financial Econometrics, 2016, 14, 331-352.	0.8	53
191	Currency Union in the East African Community: A Fractional Integration Approach. Advances in African Economic, Social and Political Development, 2016, , 41-54.	0.1	1
192	Testing PPP for the South African Rand/US Dollar Real Exchange Rate at Different Data Frequencies. African Development Review, 2015, 27, 161-170.	1.5	9
193	The Sustainability of <scp>E</scp>uropean External Debt: What have We Learned?. Review of International Economics, 2015, 23, 445-468.	0.6	7
194	Inflation Convergence in the East African Community: A Fractional Integration and Cointegration Study. Global Economy Journal, 2015, 15, 507-524.	0.6	3
195	Modelling African inflation rates: nonlinear deterministic terms and long-range dependence. Applied Economics Letters, 2015, 22, 421-424.	1.0	3
196	Testing the <scp>M</scp>arshallâ€“<scp>L</scp>erner Condition in <scp>K</scp>enya. South African Journal of Economics, 2015, 83, 253-268.	1.0	8
197	Linkages between the US and European Stock Markets: A Fractional Cointegration Approach. SSRN Electronic Journal, 2015, , .	0.4	0
198	The Impact of Ethnic Violence in Kenya on Wheat and Maize Markets. Journal of African Economies, 2015, 24, 502-529.	0.8	5

#	Article	IF	Citations
199	Linear and segmented trends in sea surface temperature data. Journal of Applied Statistics, 2015, 42, 1531-1546.	0.6	10
200	Mozambique Metical Exchange Rate Dynamics: Evidence of Fractional Coâ€Integration in the USA and South African Rates. South African Journal of Economics, 2015, 83, 569-575.	1.0	1
201	Modelling time-varying volatility in the Indian stock returns: Some empirical evidence. Review of Development Finance, 2015, 5, 91-97.	2.6	10
202	The macroeconomy of Angola: breaks and persistence in Angolan macro data. Applied Economics, 2015, 47, 2783-2802.	1.2	2
203	Do sunspot numbers cause global temperatures? Evidence from a frequency domain causality test. Applied Economics, 2015, 47, 798-808.	1.2	17
204	Persistence of precious metal prices: A fractional integration approach with structural breaks. Resources Policy, 2015, 44, 57-64.	4.2	36
205	An empirical analysis of freight transport traffic modes in Brazil, 1996â€"2012. Transportation Planning and Technology, 2015, 38, 305-319.	0.9	10
206	Investment and saving in Angola and the Feldsteinâ€"Horioka puzzle. Applied Economics, 2015, 47, 4793-4800.	1.2	9
207	A time-series analysis of US entrepreneurship: evidence from fractional integration. Applied Economics Letters, 2015, 22, 521-524.	1.0	2
208	Fractional integration and structural breaks in bank share prices in Nigeria. Review of Development Finance, 2015, 5, 13-23.	2.6	3
209	Comovement in Euro area housing prices: A fractional cointegration approach. Urban Studies, 2015, 52, 3123-3143.	2.2	43
210	Fractional Integration and Asymmetric Volatility in European, American and Asian Bull and Bear Markets: Application to Highâ€frequency Stock Data. International Journal of Finance and Economics, 2015, 20, 276-290.	1.9	10
211	Trends and cycles in historical gold and silver prices. Journal of International Money and Finance, 2015, 58, 98-109.	1.3	18
212	Testing fractional persistence and non-linearities in the natural gas market: An application of non-linear deterministic terms based on Chebyshev polynomials in time. Energy Economics, 2015, 52, 240-245.	5.6	8
213	Mean Reversion in Agricultural Commodity Prices in India. International Advances in Economic Research, 2014, 20, 385-398.	0.4	2
214	Youth Unemployment in Europe: Persistence and Macroeconomic Determinants. Comparative Economic Studies, 2014, 56, 581-591.	0.5	28
215	Persistence and cycles in historical oil price data. Energy Economics, 2014, 45, 511-516.	5.6	23
216	Inflation in Mozambique: empirical facts based on persistence, seasonality and breaks. Applied Economics, 2014, 46, 2545-2555.	1.2	3

#	Article	IF	Citations
217	Retail sales: persistence in the short-term and long-term dynamics. IMA Journal of Management Mathematics, 2014, 25, 367-386.	1.1	1
218	Long Memory in Angolan Macroeconomic Series: Mean Reversion versus Explosive Behaviour. African Development Review, 2014, 26, 59-73.	1.5	3
219	Longâ€Run and Cyclical Dynamics in the US Stock Market. Journal of Forecasting, 2014, 33, 147-161.	1.6	19
220	Long memory and fractional integration in the housing price series of London and Paris. Applied Economics, 2014, 46, 3377-3388.	1.2	10
221	Economic Growth and Recovery After Civil Wars. Peace Economics, Peace Science and Public Policy, 2014, 20, 565-574.	0.3	2
222	Global temperatures and sunspot numbers. Are they related?. Physica A: Statistical Mechanics and Its Applications, 2014, 396, 42-50.	1.2	15
223	Government debt dynamics and the global financial crisis: Has anything changed in the EA12?. Economics Letters, 2014, 124, 64-66.	0.9	17
224	Persistence, long memory and seasonality in Kenyan tourism series. Annals of Tourism Research, 2014, 46, 89-101.	3.7	28
225	Persistence and cycles in US hours worked. Economic Modelling, 2014, 38, 504-511.	1.8	6
226	The persistence and asymmetric volatility in the Nigerian stock bull and bear markets. Economic Modelling, 2014, 38, 463-469.	1.8	8
227	Modelling volatility persistence and asymmetry: A Study on selected Indian non-ferrous metals markets. Resources Policy, 2014, 41, 31-39.	4.2	35
228	Fractional integration and cointegration in US financial time series data. Empirical Economics, 2014, 47, 1389-1410.	1.5	5
229	Ethanol consumption in Brazil: Empirical facts based on persistence, seasonality and breaks. Biomass and Bioenergy, 2014, 63, 313-320.	2.9	10
230	On the persistence and volatility in European, American and Asian stocks bull and bear markets. Journal of International Money and Finance, 2014, 40, 149-162.	1.3	22
231	The relationship between oil prices and the Nigerian stock market. An analysis based on fractional integration and cointegration. Energy Economics, 2014, 46, 328-333.	5.6	30
232	Testing for persistence in housing price-to-income and price-to-rent ratios in 16 OECD countries. Applied Economics, 2014, 46, 2127-2138.	1.2	31
233	THE PURCHASING POWER PARITY HYPOTHESIS IN THE USâ€"CHINA RELATIONSHIP: FRACTIONAL INTEGRATION, TIME VARIATION AND DATA FREQUENCY. International Journal of Finance and Economics, 2013, 18, 82-92.	1.9	7
234	Long memory in US real output per capita. Empirical Economics, 2013, 44, 591-611.	1.5	11

#	Article	IF	Citations
235	Evidence of long memory behavior in U.S. nuclear electricity net generation. Energy Systems, 2013, 4, 99-107.	1.8	12
236	Salient features of dependence in daily US stock market indices. Physica A: Statistical Mechanics and Its Applications, 2013, 392, 3198-3212.	1.2	7
237	Long memory and fractional integration in high frequency data on the US dollar/British pound spot exchange rate. International Review of Financial Analysis, 2013, 29, 1-9.	3.1	28
238	U.S. Disaggregated renewable energy consumption: Persistence and long memory behavior. Energy Economics, 2013, 40, 425-432.	5.6	34
239	Duration of housing project sales in urban Beijing. Habitat International, 2013, 39, 36-42.	2.3	4
240	Modelling longâ€run trends and cycles in financial time series data. Journal of Time Series Analysis, 2013, 34, 405-421.	0.7	10
241	Real convergence: empirical evidence for Latin America. Applied Economics, 2013, 45, 3220-3229.	1.2	7
242	Inflation Forecasting in Angola: A Fractional Approach. African Development Review, 2013, 25, 91-104.	1.5	9
243	Persistence Characteristics of Nordic Tourist Arrivals in Madeira and their Forecasting. Scandinavian Journal of Hospitality and Tourism, 2013, 13, 44-57.	1.4	1
244	The US airline industry: persistence and breaks. Transportmetrica A: Transport Science, 2013, 9, 742-752.	1.3	6
245	Testing for Persistence in South African House Prices. Journal of Real Estate Literature, 2013, 21, 293-314.	0.5	12
246	U.K. Rainfall Data: A Long-Term Persistence Approach. Journal of Applied Meteorology and Climatology, 2012, 51, 1904-1913.	0.6	11
247	Real convergence in Latin America: a fractionally integrated approach. Applied Financial Economics, 2012, 22, 1713-1717.	0.5	0
248	Aircraft Accidents in Brazil. International Journal of Sustainable Transportation, 2012, 6, 111-126.	2.1	7
249	The Deaton paradox in a long memory context with structural breaks. Applied Economics, 2012, 44, 3309-3322.	1.2	0
250	Housing sales in urban Beijing. Applied Economics, 2012, 44, 4495-4504.	1.2	0
251	Fractional cointegration in US term spreads. Applied Economics Letters, 2012, 19, 431-434.	1.0	0
252	Uncovering the US term premium: An alternative route. Journal of Banking and Finance, 2012, 36, 1181-1193.	1.4	64

#	Article	IF	Citations
253	Mean reversion of short-run interest rates: empirical evidence from new EU countries. European Journal of Finance, 2012, 18, 89-107.	1.7	6
254	Unemployment Hysteresis: Empirical Evidence for Latin America. Journal of Applied Economics, 2012, 15, 213-233.	0.6	16
255	Persistence and Cycles in US Hours Worked. SSRN Electronic Journal, 2012, , .	0.4	0
256	Fractional integration and structural breaks in U.S. macro dynamics. Empirical Economics, 2012, 43, 427-446.	1.5	6
257	Long memory, seasonality and time trends in the average monthly temperatures in Alaska. Theoretical and Applied Climatology, 2012, 108, 385-396.	1.3	23
258	Evidence of long memory behavior in U.S. renewable energy consumption. Energy Policy, 2012, 41, 822-826.	4.2	56
259	Persistence, Long Memory, and Unit Roots in Commodity Prices. Canadian Journal of Agricultural Economics, 2012, 60, 451-468.	1.2	9
260	Persistence Characteristics of Tourism Arrivals to Australia. International Journal of Tourism Research, 2012, 14, 165-176.	2.1	9
261	Deterministic versus stochastic seasonal fractional integration andÂstructural breaks. Statistics and Computing, 2012, 22, 349-358.	0.8	2
262	The weekly structure of US stock prices. Applied Financial Economics, 2011, 21, 1757-1764.	0.5	1
263	Fractional integration and impulse responses: a bivariate application to real output in the USA and four Scandinavian countries. Journal of Applied Statistics, 2011, 38, 71-85.	0.6	1
264	Inflation in South Africa. A long memory approach. Economics Letters, 2011, 111, 207-209.	0.9	8
265	A further investigation of unemployment persistence in European transition economies. Journal of Comparative Economics, 2011, 39, 514-532.	1.1	27
266	IS THERE AN ASYMMETRIC BEHAVIOUR IN AFRICAN INFLATION? A NONâ€LINEAR APPROACH. South African Journal of Economics, 2011, 79, 68-90.	1.0	6
267	Fractional Integration of Nominal Exchange Rates: Evidence from CEECs in the Light of EMU Enlargement. Review of International Economics, 2011, 19, 77-92.	0.6	4
268	An analysis of oil production by OPEC countries: Persistence, breaks, and outliers. Energy Policy, 2011, 39, 442-453.	4.2	57
269	Mean reversion and long memory in African stock market prices. Journal of Economics and Finance, 2011, 35, 296-308.	0.8	17
270	Persistence in the Short- and Long-Term Tourist Arrivals to Australia. Journal of Travel Research, 2011, 50, 213-229.	5.8	39

#	Article	IF	Citations
271	Persistence in some energy futures markets. Journal of Futures Markets, 2010, 30, 490-507.	0.9	8
272	Testing persistence in the context of conditional heteroscedasticity errors. Applied Financial Economics, 2010, 20, 1709-1723.	0.5	1
273	A seasonal fractional multivariate model. A testing procedure and impulse responses for the analysis of GDP and unemployment dynamics. Empirical Economics, 2010, 38, 471-501.	1.5	4
274	Mean reversion in stock market prices: New evidence based on bull and bear markets. Research in International Business and Finance, 2010, 24, 113-122.	3.1	17
275	Does energy consumption by the US electric power sector exhibit long memory behavior?. Energy Policy, 2010, 38, 7512-7518.	4.2	54
276	Persistence of airline accidents. Disasters, 2010, 34, 1123-1138.	1.1	0
277	Long Memory and Volatility Dynamics in the US Dollar Exchange Rate. SSRN Electronic Journal, 2010, , .	0.4	1
278	The Weekly Structure of US Stock Prices. SSRN Electronic Journal, 2010, , .	0.4	0
279	European Current Account Sustainability: New Evidence Based On Unit Roots and Fractional Integration. Eastern Economic Journal, 2010, 36, 177-187.	0.5	12
280	A Note on the Effectiveness of National Anti-Terrorist Policies: Evidence from ETA. Conflict Management and Peace Science, 2010, 27, 28-46.	1.0	22
281	Fractional integration and data frequency. Journal of Statistical Computation and Simulation, 2010, 80, 121-132.	0.7	13
282	International Arrivals in the Canary Islands: Persistence, Long Memory, Seasonality and other Implicit Dynamics. Tourism Economics, 2010, 16, 287-302.	2.6	18
283	International travelling and trade: further evidence for the case of Spanish wine based on fractional vector autoregressive specifications. Applied Economics, 2010, 42, 2417-2434.	1.2	18
284	INFLATION IN SOUTH AFRICA: A TIMEâ€SERIES VIEW ACROSS SECTORS USING LONGâ€RANGE DEPENDENCE. South African Journal of Economics, 2010, 78, 325-343.	1.0	4
285	Multiple cyclical fractional structures in financial time series. Applied Economics Letters, 2010, 17, 1079-1081.	1.0	1
286	REAL EXCHANGE RATES IN LATIN AMERICA: THE PPP HYPOTHESIS AND FRACTIONAL INTEGRATION. Journal of Economic Development, 2010, 35, 1-21.	0.3	5
287	A Historical Perspective of Inflation in Latin America. A New Approach Based on Fractional Integration with a Structural Break. International Economic Journal, 2009, 23, 259-279.	0.5	2
288	A multivariate long-memory model with structural breaks. Journal of Statistical Computation and Simulation, 2009, 79, 1001-1013.	0.7	4

#	Article	IF	Citations
289	Americans Travelling to Europe: A New Perspective Based on Persistence. Tourism and Hospitality Research, 2009, 9, 3-8.	2.4	11
290	Time Series Modeling of Sunspot Numbers Using Long-Range Cyclical Dependence. Solar Physics, 2009, 257, 371-381.	1.0	12
291	Government Expenditures and Revenues: Evidence of Fractional Cointegration in an Asymmetric Modeling. International Advances in Economic Research, 2009, 15, 143-155.	0.4	5
292	Unemployment and entrepreneurship: A cyclical relation?. Economics Letters, 2009, 105, 318-320.	0.9	35
293	Further evidence on the PPP analysis of the Australian dollar: Non-linearities, fractional integration and structural changes. Economic Modelling, 2009, 26, 1184-1192.	1.8	6
294	A bivariate fractionally cointegrated relationship in the context of cyclical structures. Journal of Statistical Computation and Simulation, 2009, 79, 1355-1370.	0.7	3
295	Stock market returns and terrorist violence: evidence from the Basque Country. Applied Economics Letters, 2009, 16, 1575-1579.	1.0	31
296	The nature of the relationship between international tourism and international trade: the case of German imports of Spanish wine. Applied Economics, 2009, 41, 1345-1359.	1.2	38
297	New Evidence on Long-Run Monetary Neutrality. Journal of Applied Economics, 2009, 12, 229-248.	0.6	2
298	TECHNOLOGY SHOCKS AND HOURS WORKED: A FRACTIONAL INTEGRATION PERSPECTIVE. Macroeconomic Dynamics, 2009, 13, 580-604.	0.6	14
299	Fractional Integration and Cointegration: An Overview and an Empirical Application. , 2009, , 434-469.		66
300	Fractional integration and structural breaks at unknown periods of time. Journal of Time Series Analysis, 2008, 29, 163-185.	0.7	207
301	Time trend estimation with breaks in temperature time series. Climatic Change, 2008, 89, 325-337.	1.7	45
302	The persistence of earnings per share. Review of Quantitative Finance and Accounting, 2008, 31, 425-439.	0.8	6
303	Testing for unit and fractional orders of integration in the trend and seasonal components of US monetary aggregates. Empirica, 2008, 35, 241-253.	1.0	2
304	Tourism in the Canary Islands: forecasting using several seasonal time series models. Journal of Forecasting, 2008, 27, 621-636.	1.6	33
305	Modelling the US, UK and Japanese unemployment rates: Fractional integration and structural breaks. Computational Statistics and Data Analysis, 2008, 52, 4998-5013.	0.7	42
306	Trade Balance and Exchange Rate: Unit Roots, Coâ€integration and Long Memory in the US and the UK. Economic Notes, 2008, 37, 59-74.	0.3	11

#	Article	IF	Citations
307	Terrorism against American citizens in Africa: Related to poverty?. Journal of Policy Modeling, 2008, 30, 55-69.	1.7	30
308	A simple non-linear model with fractional integration for financial time series data. International Review of Financial Analysis, 2008, 17, 838-848.	3.1	2
309	Real GDP growth rates across countries: long memory and mean shifts. Applied Economics Letters, 2008, 15, 449-455.	1.0	0
310	Warming Break Trends and Fractional Integration in the Northern, Southern, and Global Temperature Anomaly Series. Journal of Atmospheric and Oceanic Technology, 2008, 25, 570-578.	0.5	18
311	Persistence in International Monthly Arrivals in the Canary Islands. Tourism Economics, 2008, 14, 123-129.	2.6	12
312	Fractional Integration and Structural Breaks: Evidence from International Monthly Arrivals in the USA. Tourism Economics, 2008, 14, 13-23.	2.6	25
313	Serial correlation in the Spanish Stock Market. Global Finance Journal, 2007, 18, 84-103.	2.8	15
314	Mean-Reversion and Long Memory in the Stock Market Indexes of Some Latin American Countries. Latin American Business Review, 2007, 8, 103-120.	1.0	0
315	Nonlinearities and Fractional Integration in the US Unemployment Rate. Oxford Bulletin of Economics and Statistics, 2007, 69, 521-544.	0.9	74
316	Long run and cyclical strong dependence in macroeconomic time series: Nelson and Plosser revisited. Empirica, 2007, 34, 139-154.	1.0	3
317	Testing for deterministic and stochastic cycles in macroeconomic time series. Empirica, 2007, 34, 155-169.	1.0	0
318	Testing of Nonstationarities in the Unit Circle, Long Memory Processes, and Day of the Week Effects in Financial Data. Advanced in Quantitative Analysis of Finance and Accounting, 2007, , 23-50.	0.0	0
319	Seasonal and non-seasonal long memory effects in the Japanese real effective exchange rate. Journal of the Japanese and International Economies, 2006, 20, 87-98.	1.4	2
320	Fractional integration in daily stock market indexes. Review of Financial Economics, 2006, 15, 28-48.	0.6	42
321	Long memory at the long-run and the seasonal monthly frequencies in the US money stock. Applied Economics Letters, 2006, 13, 965-968.	1.0	0
322	Testing of nonstationary cycles in financial time series data. Review of Quantitative Finance and Accounting, 2006, 27, 47-65.	0.8	7
323	Nonstationary, long memory and anti-persistence in several climatological time series data. Environmental Modeling and Assessment, 2006, 11, 19-29.	1.2	8
324	Long memory at the long run and at the cyclical frequencies: modelling real wages in England, 1260â€“1994. Empirical Economics, 2006, 31, 83-93.	1.5	4

#	Article	IF	Citations
325	The timing of ETA terrorist attacks. Journal of Policy Modeling, 2006, 28, 335-346.	1.7	49
326	Measuring length of business cycles across countries using a new non-stationary unit-root cyclical approach. Applied Stochastic Models in Business and Industry, 2006, 22, 385-395.	0.9	3
327	The Nature of Seasonality in Spanish Tourism Time Series. Tourism Economics, 2005, 11, 483-499.	2.6	27
328	Fractional integration in total factor productivity: evidence from US data. Applied Economics, 2005, 37, 1369-1383.	1.2	4
329	Statistical Modeling of the Temperatures in the Northern Hemisphere Using Fractional Integration Techniques. Journal of Climate, 2005, 18, 5357-5369.	1.2	75
330	Deterministic seasonality versus seasonal fractional integration. Journal of Statistical Planning and Inference, 2005, 134, 445-461.	0.4	7
331	The tests of Robinson (1994) for fractional integration. Time domain versus frequency domain. Mathematical and Computer Modelling, 2005, 42, 235-244.	2.0	4
332	Modelling international monthly arrivals using seasonal univariate long-memory processes. Tourism Management, 2005, 26, 867-878.	5.8	63
333	A re-examination of historical real daily wages in England: 1260â€"1994. Journal of Policy Modeling, 2005, 27, 829-838.	1.7	2
334	Testing and forecasting the degree of integration in the US inflation rate. Journal of Forecasting, 2005, 24, 173-187.	1.6	8
335	Modelling U.S. monthly inflation in terms of a jointly seasonal and non-seasonal long memory process. Applied Stochastic Models in Business and Industry, 2005, 21, 83-94.	0.9	1
336	Technology Shocks and Hours Worked: A Fractional Integration Perspective. SSRN Electronic Journal, 2005, , .	0.4	2
337	A test for rational bubbles in the NASDAQ stock index: A fractionally integrated approach. Journal of Banking and Finance, 2005, 29, 2633-2654.	1.4	76
338	Seasonal Fractional Integration in the Spanish Tourism Quarterly Time Series. Journal of Travel Research, 2004, 42, 408-414.	5.8	34
339	Testing for Seasonal Fractional Roots in German Real Output. German Economic Review, 2004, 5, 319-333.	0.5	2
340	Seasonal and long-run fractional integration in the Industrial Production Indexes of some Latin American countries. Journal of Policy Modeling, 2004, 26, 301-313.	1.7	6
341	Real convergence in Taiwan: a fractionally integrated approach. Journal of Asian Economics, 2004, 15, 529-547.	1.2	2
342	Structural Change and the Order of Integration in Univariate Time Series. Computational Economics, 2004, 23, 239-254.	1.5	2

#	Article	IF	Citations
343	The Stochastic Permanent Break Model and the Fractional Integration Hypothesis. Computational Economics, 2004, 23, 315-324.	1.5	0
344	Testing of Unit Root Cycles in the Swedish Economy. Empirica, 2004, 31, 333-344.	1.0	1
345	Fractional integration and business cycle features. Empirical Economics, 2004, 29, 343-359.	1.5	14
346	Long memory behaviour in the daily maximum and minimum temperatures in Melbourne, Australia. Meteorological Applications, 2004, 11, 319-328.	0.9	9
347	The use of the bloomfield model as an approximation to ARMA processes in the context of fractional integration. Mathematical and Computer Modelling, 2004, 39, 429-436.	2.0	113
348	Long range dependence in daily stock returns. Applied Financial Economics, 2004, 14, 375-383.	0.5	11
349	Modelling the US real GNP with fractionally integrated techniques. Applied Economics, 2004, 36, 873-879.	1.2	3
350	Fractional cointegration and tests of present value models. Review of Financial Economics, 2004, 13, 245-258.	0.6	48
351	Fractional cointegration and real exchange rates. Review of Financial Economics, 2004, 13, 327-340.	0.6	24
352	Long memory in the U.S. interest rate. International Review of Financial Analysis, 2004, 13, 265-276.	3.1	28
353	Is the US fiscal deficit sustainable?. Journal of Economics and Business, 2004, 56, 501-526.	1.7	37
354	Modelling Monthly Spanish Tourism: A Seasonal Fractionally Integrated Approach. Tourism Economics, 2004, 10, 79-94.	2.6	16
355	The dynamics of the real exchange rates in Europe: a comparative study across countries using fractional integration. Applied Economics Letters, 2004, 11, 429-432.	1.0	3
356	Testing the Power of a Generalization of the KPSS-Tests against Fractionally Integrated Hypotheses. Computational Economics, 2003, 22, 23-38.	1.5	3
357	Long memory in the interest rates in some Asian countries. International Advances in Economic Research, 2003, 9, 257-267.	0.4	22
358	Long memory and structural breaks in hyperinflation countries. Journal of Economics and Finance, 2003, 27, 136-152.	0.8	4
359	Testing of unit roots and other fractionally integrated hypotheses in the presence of structural breaks. Empirical Economics, 2003, 28, 101-113.	1.5	9
360	Fractional Integration and the Dynamics of UK Unemployment*. Oxford Bulletin of Economics and Statistics, 2003, 65, 221-239.	0.9	44

#	Article	IF	Citations
361	Testing of Fractional Cointegration in Macroeconomic Time Series*. Oxford Bulletin of Economics and Statistics, 2003, 65, 517-529.	0.9	63
362	A fractional multivariate long memory model for the US and the Canadian real output. Economics Letters, 2003, 81, 355-359.	0.9	20
363	Strong dependence in the real interest rates. Applied Economics, 2003, 35, 119-124.	1.2	1
364	Estimation of the degree of dependence in the temperatures in the northern hemisphere using semi-parametric techniques. Journal of Applied Statistics, 2003, 30, 1021-1031.	0.6	9
365	On finite sample properties of the tests of robinson (1994) for fractional integration. Journal of Statistical Computation and Simulation, 2003, 73, 445-464.	0.7	3
366	Long memory in the Spanish GDP using fractional integration with Bloomfield disturbances. Applied Economics Letters, 2003, 10, 33-37.	1.0	2
367	Unemployment and real oil prices in Australia: a fractionally cointegrated approach. Applied Economics Letters, 2003, 10, 201-204.	1.0	14
368	Modelling the Persistence of Unemployment in Canada. International Review of Applied Economics, 2002, 16, 465-477.	1.3	14
369	Confidence intervals for fractionally integrated hypotheses in the real output across Europe. Applied Economics Letters, 2002, 9, 407-409.	1.0	2
370	Unemployment and input prices: a fractional cointegration approach. Applied Economics Letters, 2002, 9, 347-351.	1.0	13
371	Logarithmic and power transformations in the context of fractionally integrated processes. Journal of Statistical Computation and Simulation, 2002, 72, 949-957.	0.7	0
372	Seasonal long memory in the aggregate output. Economics Letters, 2002, 74, 333-337.	0.9	35
373	Structural breaks and fractional integration in the US output and unemployment rate. Economics Letters, 2002, 77, 79-84.	0.9	33
374	A mean shift break in the US interest rate. Economics Letters, 2002, 77, 357-363.	0.9	6
375	Fractional integration and mean reversion in stock prices. Quarterly Review of Economics and Finance, 2002, 42, 599-609.	1.5	40
376	Title is missing!. Computational Economics, 2002, 19, 323-339.	1.5	7
377	A fractionally integrated model with a mean shift for the US and the UK real oil prices. Economic Modelling, 2001, 18, 643-658.	1.8	17
378	The power of the tests of robinson (1994) in the context of fractionall[y integrated moving average models. Journal of Statistical Computation and Simulation, 2001, 70, 267-272.	0.7	0

#	Article	IF	Citations
379	Seasonal long memory in the US monthly monetary aggregate. Applied Economics Letters, 2001, 8, 573-575.	1.0	4
380	The persistence of unemployment in the USA and Europe in terms of fractionally ARIMA models. Applied Economics, 2001, 33, 1263-1269.	1.2	35
381	A fractionally integrated exponential model for UK unemployment. Journal of Forecasting, 2001, 20, 329-340.	1.6	47
382	Mean reversion in the real exchange rates. Economics Letters, 2000, 69, 285-288.	0.9	126
383	Evaluation of robinson's (1994) Tests in finite samples. Journal of Statistical Computation and Simulation, 2000, 68, 39-63.	0.7	32
384	Testing fractional integration with monthly data. Economic Modelling, 1999, 16, 613-629.	1.8	83
385	Testing of unit root and other nonstationary hypotheses in macroeconomic time series. Journal of Econometrics, 1997, 80, 241-268.	3.5	412
386	Long Memory in US Real Output Per Capita. SSRN Electronic Journal, 0, , .	0.4	21
387	Fractional Integration and Cointegration in US Financial Time Series Data. SSRN Electronic Journal, 0, , .	0.4	1
388	Testing the Marshall-Lerner Condition in Kenya. SSRN Electronic Journal, 0, , .	0.4	2
389	Linkages between the US and European Stock Markets: A Fractional Cointegration Approach. SSRN Electronic Journal, 0, , .	0.4	0
390	Measuring persistence in Croatian tourism: evidence from the Adriatic region. Applied Economics, 0, , 1-17.	1.2	4
391	Exchange Rate Linkages between the ASEAN Currencies, the US Dollar and the Chinese RMB. SSRN Electronic Journal, 0, , .	0.4	1
392	The Dynamics of Unemployment by Territory, Gender, and Age Groups in Iran. SSRN Electronic Journal, 0, , .	0.4	0
393	Persistence and dependence in geopolitical risks in various developed and developing countries. International Journal of Finance and Economics, 0, , .	1.9	1
394	Time Trends and Persistence in the Snowpack Percentages by Watershed in Colorado. , 0, , .		0
395	Trends and cycles in macro series: The case of US real GDP. Bulletin of Economic Research, 0, , .	0.5	1
396	Stock Market Linkages between the Asean Countries, China and the US: A Fractional Integration/cointegration Approach. Emerging Markets Finance and Trade, 0, , 1-14.	1.7	11

#	Article	IF	Citations
397	Long Memory in German Energy Price Indices. SSRN Electronic Journal, 0, , .	0.4	1
398	On the Persistence of UK Inflation: A Long-Range Dependence Approach. SSRN Electronic Journal, 0, , .	0.4	4
399	Persistence and Cyclical Dependence in the Monthly Euribor Rate. SSRN Electronic Journal, 0, , .	0.4	0
400	Violence and the Market for Food: Evidence from Kenya. SSRN Electronic Journal, 0, , .	0.4	0
401	Testing Unemployment Theories: A Multivariate Long Memory Approach. SSRN Electronic Journal, 0, , .	0.4	0
402	How Do Stocks in BRICS Co-Move With REITs?. SSRN Electronic Journal, 0, , .	0.4	0
403	Inflation in the G7 countries: persistence and structural breaks. Journal of Economics and Finance, 0, , 1.	0.8	1
404	US policy responses to the COVID-19 pandemic and sectoral stock indices: A fractional integration approach. Applied Economics, 0, , 1-10.	1.2	3