

# Thanasis Stengos

## List of Publications by Year in Descending Order

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

117  
papers

2,748  
citations

25  
h-index

50  
g-index

124  
ext. papers

3,350  
ext. citations

2.3  
avg, IF

5.62  
L-index

#	Paper	IF	Citations
117	What shapes the delay in the Nobel Prize discoveries? A research note. <i>Scientometrics</i> , <b>2022</b> , 127, 803-813		0
116	Leisure and innovation in horizontal R&D-based growth. <i>Economic Modelling</i> , <b>2022</b> , 107, 105730	3.4	1
115	Does market power converge among the US states? Evidence from the natural gas sector. <i>Economics Letters</i> , <b>2022</b> , 214, 110432	1.3	
114	Estimation and Inference for the Threshold Model with Hybrid Stochastic Local Unit Root Regressors. <i>Journal of Risk and Financial Management</i> , <b>2022</b> , 15, 242	2.4	
113	The Effect of Pollution on the Spread of COVID-19 in Europe. <i>Economics of Disasters and Climate Change</i> , <b>2021</b> , 1-12	7.5	1
112	Quantile eco-efficiency estimation and convergence: A nonparametric frontier approach. <i>Economics Letters</i> , <b>2021</b> , 202, 109813	1.3	0
111	Measuring the presence of organized crime across Italian provinces: a sensitivity analysis. <i>European Journal of Law and Economics</i> , <b>2021</b> , 51, 31-95	0.8	1
110	Democracy in the neighborhood and foreign direct investment. <i>Review of Development Economics</i> , <b>2021</b> , 25, 449-477	1.1	1
109	Determinants of renewable energy consumption: Importance of democratic institutions. <i>Renewable Energy</i> , <b>2021</b> , 179, 75-83	8.1	23
108	Dimension Reduction via Penalized GLMs for Non-Gaussian Response: Application to Stock Market Volatility. <i>Journal of Risk and Financial Management</i> , <b>2021</b> , 14, 583	2.4	
107	Advertising expenses and operational performance: Evidence from the global hotel industry. <i>Economics Letters</i> , <b>2020</b> , 192, 109220	1.3	1
106	Revisiting the link between output growth and volatility: panel GARCH analysis. <i>Empirical Economics</i> , <b>2020</b> , 61, 743	1.2	1
105	Cryptocurrency Returns before and after the Introduction of Bitcoin Futures. <i>Journal of Risk and Financial Management</i> , <b>2020</b> , 13, 116	2.4	3
104	Modeling the effect of competition on US manufacturing sectors efficiency: an order-m frontier analysis. <i>Journal of Productivity Analysis</i> , <b>2020</b> , 54, 27-41	1.8	1
103	A Principal Component-Guided Sparse Regression Approach for the Determination of Bitcoin Returns. <i>Journal of Risk and Financial Management</i> , <b>2020</b> , 13, 33	2.4	10
102	Renewable energy consumption and economic growth nexus: Evidence from a threshold model. <i>Energy Policy</i> , <b>2020</b> , 139, 111295	7.2	91
101	The impact of regulatory quality on business venturing: A semi-parametric approach. <i>Economic Analysis and Policy</i> , <b>2020</b> , 67, 29-36	3.8	1

100	Aid to agriculture, trade and structural change. <i>Metroeconomica</i> , <b>2020</b> , 71, 345-368	0.9	1
99	A general model for financial crises: An application to eurozone crisis. <i>International Review of Economics and Finance</i> , <b>2020</b> , 70, 202-229	2.8	0
98	The Environmental Kuznets Curve with Recycling: A Partially Linear Semiparametric Approach. <i>Journal of Risk and Financial Management</i> , <b>2020</b> , 13, 274	2.4	5
97	Output and pollution abatement in a U.S. state emission function. <i>Environment and Development Economics</i> , <b>2020</b> , 25, 44-65	1.8	2
96	DETECTING CONVERGENCE CLUBS. <i>Macroeconomic Dynamics</i> , <b>2020</b> , 24, 629-669	0.6	6
95	On the construction of a feasible range of multidimensional poverty under benchmark weight uncertainty. <i>European Journal of Operational Research</i> , <b>2020</b> , 281, 415-427	5.6	9
94	Revisiting the impact of financial depth on growth: A semi-parametric approach. <i>Finance Research Letters</i> , <b>2020</b> , 36, 101322	8.1	4
93	Re-examining the asymmetric gasoline pricing mechanism in EU: a note on a panel threshold analysis. <i>Applied Economics Letters</i> , <b>2020</b> , 27, 778-783	1	
92	Does competition prevent industrial pollution? Evidence from a panel threshold model. <i>Business Strategy and the Environment</i> , <b>2019</b> , 28, 98-110	8.6	17
91	The effects of markets, uncertainty and search intensity on bitcoin returns. <i>International Review of Financial Analysis</i> , <b>2019</b> , 63, 220-242	6.7	51
90	Sensitivity of university rankings: implications of stochastic dominance efficiency analysis. <i>Education Economics</i> , <b>2019</b> , 27, 75-92	0.7	13
89	Spatial Dependence in the Residential Canadian Housing Market. <i>Journal of Real Estate Finance and Economics</i> , <b>2019</b> , 58, 223-263	1.1	6
88	PERSISTENCE IN CONVERGENCE AND CLUB FORMATION. <i>Bulletin of Economic Research</i> , <b>2018</b> , 70, 119-138		1
87	On the examination of non-linear relationship between market structure and performance in the US manufacturing industry. <i>Economics Letters</i> , <b>2018</b> , 164, 1-4	1.3	9
86	Identification of common factors in panel data growth model. <i>Economics Letters</i> , <b>2018</b> , 168, 94-97	1.3	3
85	On the determinants of bitcoin returns: A LASSO approach. <i>Finance Research Letters</i> , <b>2018</b> , 27, 235-240	8.1	84
84	Taming the SO <sub>2</sub> and NO <sub>x</sub> emissions: evidence from a SUR model for the US. <i>Letters in Spatial and Resource Sciences</i> , <b>2018</b> , 11, 95-104	0.9	2
83	Quantile forecast combination using stochastic dominance. <i>Empirical Economics</i> , <b>2018</b> , 55, 1717-1755	1.2	3

82	Greenhouse Emissions and Productivity Growth. <i>Journal of Risk and Financial Management</i> , <b>2018</b> , 11, 38	2.4	9
81	Air and water pollution over time and industries with stochastic dominance. <i>Stochastic Environmental Research and Risk Assessment</i> , <b>2017</b> , 31, 1389-1408	3.5	8
80	A Multivariate Stochastic Volatility Model Applied to a Panel of S&P500 Stocks in Different Industries. <i>International Review of Finance</i> , <b>2017</b> , 17, 479-490	1	
79	Testing for the implicit weights of the dimensions of the Human Development Index using stochastic dominance. <i>Economics Letters</i> , <b>2017</b> , 161, 38-42	1.3	16
78	Analysis of the seeds of the debt crisis in Europe. <i>European Journal of Finance</i> , <b>2017</b> , 23, 1589-1610	1.5	2
77	Markov regime switching in mean and in fractional integration parameter. <i>Communications in Statistics Part B: Simulation and Computation</i> , <b>2017</b> , 46, 6974-6981	0.6	1
76	STRUCTURAL THRESHOLD REGRESSION. <i>Econometric Theory</i> , <b>2016</b> , 32, 827-860	1.1	44
75	An environmental degradation index based on stochastic dominance. <i>Empirical Economics</i> , <b>2015</b> , 48, 439-459	4.5	9
74	Measuring Human Development in the MENA Region. <i>Emerging Markets Finance and Trade</i> , <b>2015</b> , 51, 1179-1192	3.5	12
73	Does market structure affect labour productivity and wages? Evidence from a smooth coefficient semiparametric panel model. <i>Economics Letters</i> , <b>2015</b> , 137, 182-186	1.3	11
72	The business cycle human capital accumulation nexus and its effect on hours worked volatility. <i>Journal of Economic Dynamics and Control</i> , <b>2015</b> , 51, 356-377	1.3	7
71	The role of Foreign Direct Investment (FDI) in a dualistic growth framework: A smooth coefficient semi-parametric approach. <i>Borsa Istanbul Review</i> , <b>2014</b> , 14, 133-144	3.1	9
70	Empirical likelihood-based inference for the generalized entropy class of inequality measures. <i>Economics Letters</i> , <b>2014</b> , 123, 54-57	1.3	
69	Testing for structural breaks with local smoothers: A simulation study. <i>Economics Letters</i> , <b>2014</b> , 125, 119-122	1.3	1
68	An Empirical Estimation of the Underground Economy in Ghana. <i>Economics Research International</i> , <b>2014</b> , 2014, 1-14		5
67	A sovereign risk index for the Eurozone based on stochastic dominance. <i>Finance Research Letters</i> , <b>2014</b> , 11, 375-384	8.1	13
66	Persistence in real exchange rate convergence. <i>Studies in Nonlinear Dynamics and Econometrics</i> , <b>2014</b> , 18,	0.7	1
65	PERSISTENCE IN CONVERGENCE. <i>Macroeconomic Dynamics</i> , <b>2014</b> , 18, 753-782	0.6	14

64	Measuring human development: a stochastic dominance approach. <i>Journal of Economic Growth</i> , <b>2013</b> , 18, 69-108	4	34
63	Non-monotonicity of fertility in human capital accumulation and economic growth. <i>Journal of Macroeconomics</i> , <b>2013</b> , 38, 44-59	1.3	13
62	The effect of public debt on growth in multiple regimes. <i>Journal of Macroeconomics</i> , <b>2013</b> , 38, 35-43	1.3	88
61	Are Aid Flows Excessive or Insufficient? Estimating the Growth Impact of Aid in Threshold Regressions. <i>Scottish Journal of Political Economy</i> , <b>2012</b> , 59, 298-315	0.7	8
60	A new country risk index for emerging markets: A stochastic dominance approach. <i>Journal of Empirical Finance</i> , <b>2012</b> , 19, 741-761	2.7	27
59	Testing for bivariate stochastic dominance using inequality restrictions. <i>Economics Letters</i> , <b>2012</b> , 115, 60-62	1.3	4
58	THE EFFECT OF INFORMATION TECHNOLOGY AND HUMAN CAPITAL ON ECONOMIC GROWTH. <i>Macroeconomic Dynamics</i> , <b>2011</b> , 15, 595-615	0.6	19
57	Product line pricing in a vertically differentiated oligopoly. <i>Canadian Journal of Economics</i> , <b>2011</b> , 44, 907-929		2
56	An updated ranking of academic journals in economics. <i>Canadian Journal of Economics</i> , <b>2011</b> , 44, 1525-1538		62
55	Foreign direct investment, human capital and non-linearities in economic growth. <i>Journal of Macroeconomics</i> , <b>2010</b> , 32, 858-871	1.3	57
54	Information-Theoretic Distribution Test with Application to Normality. <i>Econometric Reviews</i> , <b>2009</b> , 29, 307-329	1.1	3
53	An empirical investigation of the relationship between education and growth in Pakistan. <i>International Economic Journal</i> , <b>2008</b> , 22, 345-359	0.8	6
52	Demographic versus expenditure flexibility in Engel curves. <i>Empirical Economics</i> , <b>2008</b> , 34, 257-271	1.2	2
51	The absolute health income hypothesis revisited: a semiparametric quantile regression approach. <i>Empirical Economics</i> , <b>2008</b> , 35, 395-412	1.2	1
50	Testing the capital asset pricing model with Local Maximum Likelihood methods. <i>Mathematical and Computer Modelling</i> , <b>2007</b> , 46, 138-150		4
49	Growth and convergence: A profile of distribution dynamics and mobility. <i>Journal of Econometrics</i> , <b>2007</b> , 136, 483-508	2.6	91
48	Nonlinearities in economic growth: A semiparametric approach applied to information technology data. <i>Journal of Macroeconomics</i> , <b>2007</b> , 29, 555-568	1.3	19
47	Economic development and the return to human capital: a smooth coefficient semiparametric approach. <i>Journal of Applied Econometrics</i> , <b>2006</b> , 21, 111-132	2.2	73

46	Estimates of semiparametric equivalence scales. <i>Journal of Applied Econometrics</i> , <b>2006</b> , 21, 629-639	2.2	4
45	Semiparametric efficient adaptive estimation of asymmetric GARCH models. <i>Journal of Econometrics</i> , <b>2006</b> , 133, 373-386	2.6	19
44	Financial intermediation and growth: Some robustness results. <i>Economics Letters</i> , <b>2005</b> , 88, 306-312	1.3	45
43	Partially adaptive estimation via the maximum entropy densities. <i>Econometrics Journal</i> , <b>2005</b> , 8, 352-366	2.4	10
42	Bootstrap and Pretest J-Type Non-Nested Tests for Orthogonal Regression Models: Some Monte Carlo Evidence <b>2005</b> , 3, 82-97		1
41	Estimates of the Black Economy Based on Consumer Demand Approaches. <i>Economic Journal</i> , <b>2004</b> , 114, 622-640	2.9	77
40	Research spillovers among European and North-American economics departments. <i>Economics of Education Review</i> , <b>2004</b> , 23, 191-202	1.9	9
39	Wage Rigidity in Canadian Collective Bargaining Agreements. <i>ILR Review</i> , <b>2003</b> , 56, 429	2.7	5
38	Rankings of Academic Journals and Institutions in Economics. <i>Journal of the European Economic Association</i> , <b>2003</b> , 1, 1346-1366	3.3	335
37	Testing Serial Correlation in Semiparametric Time Series Models. <i>Journal of Time Series Analysis</i> , <b>2003</b> , 24, 311-335	0.8	22
36	The Environmental Kuznets Curve: Real Progress or Misspecified Models?. <i>Review of Economics and Statistics</i> , <b>2003</b> , 85, 1038-1047	3.7	229
35	Specification and sensitivity analysis of cross-country growth regressions. <i>Empirical Economics</i> , <b>2002</b> , 27, 645-656	1.2	2
34	The symmetry of the wage-change distribution: Survey and contract data. <i>Empirical Economics</i> , <b>2002</b> , 27, 705-723	1.2	5
33	Age effects on consumer demand: an additive partially linear regression model. <i>Canadian Journal of Economics</i> , <b>2002</b> , 35, 153-165	1	7
32	The partially linear regression model: Monte Carlo evidence from the projection pursuit regression approach. <i>Economics Letters</i> , <b>2002</b> , 75, 11-16	1.3	3
31	Nesting quadratic logarithmic demand systems. <i>Economics Letters</i> , <b>2002</b> , 76, 369-374	1.3	12
30	Measures of Human Capital and Nonlinearities in Economic Growth. <i>Journal of Economic Growth</i> , <b>2001</b> , 6, 229-254	4	99
29	A non-parametric test of the symmetry of PSID wage-change distributions. <i>Economics Letters</i> , <b>2001</b> , 71, 363-368	1.3	16

28	A CONSISTENT MODEL SPECIFICATION TEST FOR A REGRESSION FUNCTION BASED ON NONPARAMETRIC WAVELET ESTIMATION. <i>Econometric Reviews</i> , <b>2001</b> , 20, 41-60	1.1	7
27	Double kernel nonparametric estimation in semiparametric econometric models. <i>Journal of Nonparametric Statistics</i> , <b>2001</b> , 13, 883-906	0.7	3
26	Nonparametric model check based on local polynomial fitting. <i>Statistics and Probability Letters</i> , <b>2000</b> , 48, 327-334	0.6	5
25	A non-linear sensitivity analysis of cross-country growth regressions. <i>Canadian Journal of Economics</i> , <b>2000</b> , 33, 604-617	1	22
24	Income inequality and economic development: evidence from the threshold regression model. <i>Economics Letters</i> , <b>2000</b> , 69, 207-212	1.3	36
23	Preference Heterogeneity and the Rank of Demand Systems. <i>Journal of Business and Economic Statistics</i> , <b>1999</b> , 17, 248-252	3.8	8
22	Non-linearities in cross-country growth regressions: a semiparametric approach. <i>Journal of Applied Econometrics</i> , <b>1999</b> , 14, 527-538	2.2	118
21	Testing the rank of Engel curves with endogenous expenditure. <i>Economics Letters</i> , <b>1999</b> , 64, 61-65	1.3	17
20	European economics: An analysis based on publications in the core journals. <i>European Economic Review</i> , <b>1999</b> , 43, 1150-1168	1.9	104
19	Preference Heterogeneity and the Rank of Demand Systems. <i>Journal of Business and Economic Statistics</i> , <b>1999</b> , 17, 248	3.8	9
18	On the calculation of marginal effects in the bivariate probit model. <i>Economics Letters</i> , <b>1997</b> , 54, 203-208	1.3	37
17	Semiparametric estimation of partially linear panel data models. <i>Journal of Econometrics</i> , <b>1996</b> , 71, 389-397	3.9	85
16	A semi-parametric non-nested test in a dynamic panel data model. <i>Economics Letters</i> , <b>1995</b> , 49, 1-6	1.3	2
15	REJOINER Segmented Trend Models of Canadian Economic Growth. <i>Explorations in Economic History</i> , <b>1995</b> , 32, 253-261	1.3	7
14	Semiparametric Specification Testing of Non-nested Econometric Models. <i>Review of Economic Studies</i> , <b>1994</b> , 61, 291-303	5.6	23
13	Evidence concerning non-linear structure in Canadian provincial unemployment rates. <i>Structural Change and Economic Dynamics</i> , <b>1993</b> , 4, 333-343	4.5	5
12	A Hausman specification test based on root-N-consistent semiparametric estimators. <i>Economics Letters</i> , <b>1992</b> , 40, 141-146	1.3	4
11	A comparison of risk-premium forecasts implied by parametric versus nonparametric conditional mean estimators. <i>Journal of Econometrics</i> , <b>1992</b> , 52, 225-244	2.6	12

10	Discontinuities in Canadian economic growth, 1870-1985. <i>Explorations in Economic History</i> , <b>1991</b> , 28, 274-286	1.3	41
9	N-kernel: A review. <i>Journal of Applied Econometrics</i> , <b>1990</b> , 5, 299-304	2.2	6
8	Measuring the Strangeness of Gold and Silver Rates of Return. <i>Review of Economic Studies</i> , <b>1989</b> , 56, 553	5.6	102
7	CHAOTIC DYNAMICS IN ECONOMIC TIME-SERIES. <i>Journal of Economic Surveys</i> , <b>1988</b> , 2, 103-133	3.8	85
6	International chaos?. <i>European Economic Review</i> , <b>1988</b> , 32, 1569-1584	1.9	52
5	The stability of Canadian macroeconomic data as measured by the largest Lyapunov exponent. <i>Economics Letters</i> , <b>1988</b> , 27, 11-14	1.3	10
4	Bootstrapping Confidence Intervals: An Application to Forecasting the Supply of Pork. <i>American Journal of Agricultural Economics</i> , <b>1987</b> , 69, 266-273	3.1	15
3	Testing for parameter stability in a regression model with ar(1) errors. <i>Economics Letters</i> , <b>1986</b> , 20, 29-32.	1.3	2
2	Interpreting the wage gap estimate from selectivity correction techniques using micro data. <i>Economics Letters</i> , <b>1986</b> , 20, 191-195	1.3	4
1	Threshold effects during the COVID-19 pandemic crisis: evidence from international tourist destinations. <i>Current Issues in Tourism</i> , 1-7	5.8	1