Joakim Westerlund

List of Publications by Year
in descending order

97	8,431	186265 28	53230 85
papers	citations	h-index	g-index

97	97	97	3042
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Structural Breaks in Interactive Effects Panels and the Stock Market Reaction to COVID-19. Journal of Business and Economic Statistics, 2023, 41, 653-666.	2.9	38
2	Estimating the Speed of Adjustment of Leverage in the Presence of Interactive Effects. Journal of Financial Econometrics, 2022, 20, 942-960.	1.5	4
3	Panel data measures of price discovery. Econometric Reviews, 2022, 41, 269-290.	1.1	6
4	CCE in heterogenous fixed-T panels. Econometrics Journal, 2022, 25, 719-738.	2.3	3
5	On the robustness of the pooled CCE estimator. Journal of Econometrics, 2021, 220, 325-348.	6.5	31
6	Forecasting using cross-section averageâ€“augmented time series regressions. Econometrics Journal, 2021, 24, 315-333.	2.3	5
7	The factor analytical approach in near unit root interactive effects panels. Journal of Econometrics, 2021, 221, 569-590.	6.5	5
8	Essays in honor of Professor Badi H Baltagi. Empirical Economics, 2021, 60, 1-11.	3.0	0
9	Breaks in persistence in fixed-T panel data. Economics Letters, 2021, 205, 109958.	1.9	0
10	Fixed effects demeaning in the presence of interactive effects in treatment effects regressions and elsewhere. Journal of Applied Econometrics, 2020, 35, 960-964.	2.3	10
11	A crossâ€section averageâ€based principal components approach for fixedâ€•T panels. Journal of Applied Econometrics, 2020, 35, 776-785.	2.3	0
12	Common Breaks in Means for Crossâ€Correlated Fixedâ€•T Panel Data. Journal of Time Series Analysis, 2019, 40, 248-255.	1.2	4
13	Optimal panel unit root testing with covariates. Econometrics Journal, 2019, 22, 57-72.	2.3	5
14	Panel evidence on the ability of oil returns to predict stock returns in theÂG7 area. Energy Economics, 2019, 77, 3-12.	12.1	19
15	Robust block bootstrap panel predictability tests. Econometric Reviews, 2019, 38, 1089-1107.	1.1	4
16	CCE in fixedâ€T panels. Journal of Applied Econometrics, 2019, 34, 746-761.	2.3	40
17	On CCE estimation of factor-augmented models when regressors are not linear in the factors. Economics Letters, 2019, 178, 5-7.	1.9	5
18	On Estimation and Inference in Heterogeneous Panel Regressions with Interactive Effects. Journal of Time Series Analysis, 2019, 40, 852-857.	1.2	5

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19	Testing additive versus interactive effects in fixed-<mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" display="inline" overflow="scroll" id="d1e671" altimg="si3.gif"><mml:mi>T</mml:mi></mml:math> panels. Economics Letters, 2019, 174, 5-8.	1.9	6
20	CCE estimation of factorâ€augmented regression models with more factors than observables. Journal of Applied Econometrics, 2019, 34, 268-284.	2.3	17
21	Lag truncation and the local asymptotic distribution of the ADF test for a unit root. Statistical Papers, 2019, 60, 2109-2118.	1.2	8
22	On the Use of GLS Demeaning in Panel Unit Root Testing. Journal of Business and Economic Statistics, 2018, 36, 309-320.	2.9	3
23	Subnational government tax revenue capacity and effort convergence: New evidence from sequential unit root tests. Economic Modelling, 2018, 73, 174-183.	3.8	5
24	CCE in panels with general unknown factors. Econometrics Journal, 2018, 21, 264-276.	2.3	15
25	Unit Root Inference in Generally Trending and Cross-Correlated Fixed-T Panels. Journal of Business and Economic Statistics, 2018, 36, 493-504.	2.9	4
26	Estimation of factor-augmented panel regressions with weakly influential factors. Econometric Reviews, 2018, 37, 401-465.	1.1	6
27	Asymptotic collinearity in CCE estimation of interactive effects models. Economic Modelling, 2018, 70, 331-337.	3.8	3
28	Some preliminary evidence of price discovery in Islamic banks. Pacific-Basin Finance Journal, 2018, 52, 107-122.	3.9	11
29	On the determination of the number of factors using information criteria with data-driven penalty. Statistical Papers, 2017, 58, 161-184.	1.2	2
30	Testing for Predictability in panels with General Predictors. Journal of Applied Econometrics, 2017, 32, 554-574.	2.3	33
31	A Factor Analytical Approach to Price Discovery. Oxford Bulletin of Economics and Statistics, 2017, 79, 366-394.	1.7	5
32	Likelihood ratio tests for a unit root in panels with random effects. Statistics, 2017, 51, 627-654.	0.6	1
33	On the role of the rank condition in CCE estimation of factor-augmented panel regressions. Journal of Econometrics, 2017, 197, 60-64.	6.5	38
34	Are stateâ€“local government expenditures converging? New evidence based on sequential unit root tests. Empirical Economics, 2017, 53, 373-403.	3.0	3
35	Pooled Panel Unit Root Tests and the Effect of Past Initialization. Econometric Reviews, 2016, 35, 396-427.	1.1	4
36	An IV Test for a Unit Root in Generally Trending and Correlated Panels. Oxford Bulletin of Economics and Statistics, 2016, 78, 752-764.	1.7	2

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37	Error Correction Testing in Panels with Common Stochastic Trends. Journal of Applied Econometrics, 2016, 31, 982-1004.	2.3	85
38	Panicca: Panic on Crossâ€Section Averages. Journal of Applied Econometrics, 2016, 31, 961-981.	2.3	67
39	Modified CADF and CIPS Panel Unit Root Statistics with Standard Chiâ€squared and Normal Limiting Distributions. Oxford Bulletin of Economics and Statistics, 2016, 78, 347-364.	1.7	14
40	On the estimation and testing of predictive panel regressions. Journal of International Financial Markets, Institutions and Money, 2016, 45, 115-125.	4.2	3
41	The Local Power of the CADF and CIPS Panel Unit Root Tests. Econometric Reviews, 2016, 35, 845-870.	1.1	36
42	A simple test for nonstationarity in mixed panels: A further investigation. Journal of Statistical Planning and Inference, 2016, 173, 1-30.	0.6	2
43	A GARCH model for testing market efficiency. Journal of International Financial Markets, Institutions and Money, 2016, 41, 121-138.	4.2	58
44	Panel bootstrap tests of slope homogeneity. Empirical Economics, 2016, 50, 1359-1381.	3.0	12
45	The asymptotic distribution of the CADF unit root test in the presence of heterogeneous AR($$p$$ p) errors. Statistical Papers, 2016, 57, 303-317.	1.2	2
46	Testing for stock return predictability in a large Chinese panel. Emerging Markets Review, 2015, 24, 81-100.	4.4	33
47	Cross-sectional averages versus principal components. Journal of Econometrics, 2015, 185, 372-377.	6.5	101
48	New tools for understanding the local asymptotic power of panel unit root tests. Journal of Econometrics, 2015, 188, 59-93.	6.5	11
49	The power of PANIC. Journal of Econometrics, 2015, 185, 495-509.	6.5	11
50	Nonparametric rank tests for non-stationary panels. Journal of Econometrics, 2015, 185, 378-391.	6.5	12
51	Rethinking the Univariate Approach to Panel Unit Root Testing: Using Covariates to Resolve the Incidental Trend Problem. Journal of Business and Economic Statistics, 2015, 33, 430-443.	2.9	3
52	A sequential purchasing power parity test for panels of large cross-sections and implications for investors. European Journal of Finance, 2015, 21, 1317-1333.	3.1	4
53	On the Importance of the First Observation in GLS Detrending in Unit Root Testing. Oxford Bulletin of Economics and Statistics, 2015, 77, 152-161.	1.7	0
54	Testing for Predictability in Conditionally Heteroskedastic Stock Returns. Journal of Financial Econometrics, 2015, 13, 342-375.	1.5	146

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55	Small-Sample Improved Seasonal Unit Root Tests for Trending and Breaking Series. Communications in Statistics Part B: Simulation and Computation, 2015, 44, 868-877.	1.2	1
56	A Random Coefficient Approach to the Predictability of Stock Returns in Panels. Journal of Financial Econometrics, 2015, 13, 605-664.	1.5	29
57	The effect of recursive detrending on panel unit root tests. Journal of Econometrics, 2015, 185, 453-467.	6.5	21
58	On the use of panel cointegration tests in energy economics. Energy Economics, 2015, 50, 359-363.	12.1	24
59	On the asymptotic distribution of the Dickey Fuller-GLS test statistic. Statistics, 2014, 48, 1233-1253.	0.6	3
60	A non-stationary panel data investigation of the unemploymentâ€“crime relationship. Social Science Research, 2014, 44, 114-125.	2.0	16
61	Heteroscedasticity Robust Panel Unit Root Tests. Journal of Business and Economic Statistics, 2014, 32, 112-135.	2.9	19
62	A modified LLC panel unit root test of the PPP hypothesis. Empirical Economics, 2013, 44, 833-860.	3.0	6
63	Testing the Efficient Market Hypothesis in Conditionally Heteroskedastic Futures Markets. Journal of Futures Markets, 2013, 33, 1024-1045.	1.8	39
64	On the estimation and inference in factor-augmented panel regressions with correlated loadings. Economics Letters, 2013, 119, 247-250.	1.9	74
65	PANIC in the Presence of Uncertainty about the Deterministic Trend*. Oxford Bulletin of Economics and Statistics, 2013, 75, 123-135.	1.7	2
66	A computationally convenient unit root test with covariates, conditional heteroskedasticity and efficient detrending. Journal of Time Series Analysis, 2013, 34, 477-495.	1.2	6
67	Lessons from a Decade of IPS and LLC. Econometric Reviews, 2013, 32, 547-591.	1.1	63
68	Does the choice of estimator matter when forecasting returns?. Journal of Banking and Finance, 2012, 36, 2632-2640.	2.9	207
69	Effects of rent dependency on quality of government. Economics of Governance, 2012, 13, 145-168.	1.5	34
70	Testing for a unit root in a random coefficient panel data model. Journal of Econometrics, 2012, 167, 254-273.	6.5	25
71	TESTING FOR UNIT ROOTS IN PANEL TIMEâ€SERIES MODELS WITH MULTIPLE LEVEL BREAKS*. Manchester School, 2012, 80, 671-699.	0.9	9
72	Financial systems and mechanisms of growth in different conditions of country risk. Applied Economics Letters, 2011, 18, 1021-1028.	1.8	4

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73	Estimating the gravity model without gravity using panel data. Applied Economics, 2011, 43, 641-649.	2.2	203
74	A new poolability test for cointegrated panels. Journal of Applied Econometrics, 2011, 26, 56-88.	2.3	14
75	Panel cointegration tests of the sustainability hypothesis in rich OECD countries. Applied Economics, 2010, 42, 1355-1364.	2.2	38
76	Panel cointegration and the neutrality of money. Empirical Economics, 2009, 36, 1-26.	3.0	19
77	A note on the use of the LLC panel unit root test. Empirical Economics, 2009, 37, 517-531.	3.0	17
78	Panel cointegration and the monetary exchange rate model. Economic Modelling, 2009, 26, 506-513.	3.8	42
79	A NOTE ON THE POOLING OF INDIVIDUAL PANIC UNIT ROOT TESTS. Econometric Theory, 2009, 25, 1851-1868.	0.7	24
80	Testing for Convergence in Carbon Dioxide Emissions Using a Century of Panel Data. Environmental and Resource Economics, 2008, 40, 109-120.	3.2	184
81	Panel cointegration tests of the Fisher effect. Journal of Applied Econometrics, 2008, 23, 193-233.	2.3	634
82	A Simple Test for Cointegration in Dependent Panels with Structural Breaks*. Oxford Bulletin of Economics and Statistics, 2008, 70, 665-704.	1.7	482
83	Mixed signals among tests for panel cointegration. Economic Modelling, 2008, 25, 128-136.	3.8	10
84	Is there really a unit root in the inflation rate? More evidence from panel data models. Applied Economics Letters, 2008, 15, 161-164.	1.8	41
85	Class size and student evaluations in Sweden. Education Economics, 2008, 16, 19-28.	1.1	31
86	A panel bootstrap cointegration test. Economics Letters, 2007, 97, 185-190.	1.9	631
87	Can panel data really improve the predictability of the monetary exchange rate model?. Journal of Forecasting, 2007, 26, 365-383.	2.8	7
88	New Improved Tests for Cointegration with Structural Breaks. Journal of Time Series Analysis, 2007, 28, 188-224.	1.2	70
89	Testing for Error Correction in Panel Data*. Oxford Bulletin of Economics and Statistics, 2007, 69, 709-748.	1.7	3,429
90	Reducing the size distortions of the panel LM Test for cointegration. Economics Letters, 2006, 90, 384-389.	1.9	9

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91	Testing for panel cointegration with a level break. Economics Letters, 2006, 91, 27-33.	1.9	13
92	Testing for Panel Cointegration with Multiple Structural Breaks*. Oxford Bulletin of Economics and Statistics, 2006, 68, 101-132.	1.7	246
93	A Panel CUSUM Test of the Null of Cointegration*. Oxford Bulletin of Economics and Statistics, 2005, 67, 231-262.	1.7	69
94	New Simple Tests for Panel Cointegration. Econometric Reviews, 2005, 24, 297-316.	1.1	681
95	Tests of Equal Forecasting Accuracy for Nested Models with Estimated CCE Factors*. Journal of Business and Economic Statistics, 0, , 1-40.	2.9	2
96	The factor analytical approach in trending near unit root panels. Journal of Time Series Analysis, 0, , .	1.2	1
97	Estimation of Panel Data Models with Random Interactive Effects and Multiple Structural Breaks when T is Fixed*. Journal of Business and Economic Statistics, 0, , 1-38.	2.9	2