

Ioannis Kasparis

List of Publications by Year in descending order

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Version: 2024-02-01

11
papers

118
citations

1684188
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h-index

1588992
8
g-index

11
all docs

11
docs citations

11
times ranked

44
citing authors

#	ARTICLE	IF	CITATIONS
1	Nonparametric predictive regression. Journal of Econometrics, 2015, 185, 468-494.	6.5	32
2	DETECTION OF FUNCTIONAL FORM MISSPECIFICATION IN COINTEGRATING RELATIONS. Econometric Theory, 2008, 24, 1373-1403.	0.7	29
3	Dynamic misspecification in nonparametric cointegrating regression. Journal of Econometrics, 2012, 168, 270-284.	6.5	19
4	The Bierens test for certain nonstationary models. Journal of Econometrics, 2010, 158, 221-230.	6.5	12
5	Nonlinearity Induced Weak Instrumentation. Econometric Reviews, 2014, 33, 676-712.	1.1	7
6	Dynamic Misspecification in Nonparametric Cointegrating Regression. SSRN Electronic Journal, 0, , .	0.4	7
7	FUNCTIONAL FORM MISSPECIFICATION IN REGRESSIONS WITH A UNIT ROOT. Econometric Theory, 2011, 27, 285-311.	0.7	6
8	Estimation and inference in the presence of fractional $d=1/2$ and weakly nonstationary processes. Annals of Statistics, 2021, 49, .	2.6	5
9	LATENT VARIABLE NONPARAMETRIC COINTEGRATING REGRESSION. Econometric Theory, 2021, 37, 138-168.	0.7	1
10	Non-Linearity Induced Weak Instrumentation. SSRN Electronic Journal, 0, , .	0.4	0
11	Latent Variable Nonparametric Cointegrating Regression. SSRN Electronic Journal, 0, , .	0.4	0