

# Ioannis Kasparis

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7081504/publications.pdf>

Version: 2024-02-01

11  
papers

118  
citations

1684188  
5  
h-index

1588992  
8  
g-index

11  
all docs

11  
docs citations

11  
times ranked

44  
citing authors

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