

Peter C B Phillips

List of Publications by Year in descending order

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349
papers

46,157
citations

16451

64
h-index

2332

199
g-index

356
all docs

356
docs citations

356
times ranked

11423
citing authors

#	ARTICLE	IF	CITATIONS
1	Testing for a unit root in time series regression. <i>Biometrika</i> , 1988, 75, 335-346.	2.4	12,419
2	Testing the null hypothesis of stationarity against the alternative of a unit root. <i>Journal of Econometrics</i> , 1992, 54, 159-178.	6.5	8,906
3	Statistical Inference in Instrumental Variables Regression with I(1) Processes. <i>Review of Economic Studies</i> , 1990, 57, 99.	5.4	3,098
4	Linear Regression Limit Theory for Nonstationary Panel Data. <i>Econometrica</i> , 1999, 67, 1057-1111.	4.2	1,007
5	Transition Modeling and Econometric Convergence Tests. <i>Econometrica</i> , 2007, 75, 1771-1855.	4.2	923
6	Dynamic panel estimation and homogeneity testing under cross section dependence. <i>Econometrics Journal</i> , 2003, 6, 217-259.	2.3	814
7	EXPLOSIVE BEHAVIOR IN THE 1990s NASDAQ: WHEN DID EXUBERANCE ESCALATE ASSET VALUES?*. <i>International Economic Review</i> , 2011, 52, 201-226.	1.3	744
8	TESTING FOR MULTIPLE BUBBLES: HISTORICAL EPISODES OF EXUBERANCE AND COLLAPSE IN THE S&P 500. <i>International Economic Review</i> , 2015, 56, 1043-1078.	1.3	703
9	Asymptotics for Linear Processes. <i>Annals of Statistics</i> , 1992, 20, 971.	2.6	680
10	Vector Autoregressions and Causality. <i>Econometrica</i> , 1993, 61, 1367.	4.2	658
11	Estimating Long-Run Economic Equilibria. <i>Review of Economic Studies</i> , 1991, 58, 407.	5.4	645
12	LM TESTS FOR A UNIT ROOT IN THE PRESENCE OF DETERMINISTIC TRENDS*. <i>Oxford Bulletin of Economics and Statistics</i> , 1992, 54, 257-287.	1.7	596
13	Statistical Inference in Regressions with Integrated Processes: Part 1. <i>Econometric Theory</i> , 1988, 4, 468-497.	0.7	533
14	Economic transition and growth. <i>Journal of Applied Econometrics</i> , 2009, 24, 1153-1185.	2.3	516
15	Testing the covariance stationarity of heavy-tailed time series: An overview of the theory with applications to several financial datasets. <i>Journal of Empirical Finance</i> , 1994, 1, 211-248.	1.8	465
16	Exact local Whittle estimation of fractional integration. <i>Annals of Statistics</i> , 2005, 33, 1890.	2.6	404
17	Statistical Inference in Regressions with Integrated Processes: Part 2. <i>Econometric Theory</i> , 1989, 5, 95-131.	0.7	402
18	Dating the timeline of financial bubbles during the subprime crisis. <i>Quantitative Economics</i> , 2011, 2, 455-491.	1.4	396

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19	Fully Modified Least Squares and Vector Autoregression. <i>Econometrica</i> , 1995, 63, 1023.	4.2	367
20	Nonlinear Regressions with Integrated Time Series. <i>Econometrica</i> , 2001, 69, 117-161.	4.2	335
21	Limit theory for moderate deviations from a unit root. <i>Journal of Econometrics</i> , 2007, 136, 115-130.	6.5	308
22	Vector autoregression and causality: a theoretical overview and simulation study. <i>Econometric Reviews</i> , 1994, 13, 259-285.	1.1	300
23	TESTING FOR MULTIPLE BUBBLES: LIMIT THEORY OF REAL-TIME DETECTORS. <i>International Economic Review</i> , 2015, 56, 1079-1134.	1.3	277
24	Nonstationary panel data analysis: an overview of some recent developments. <i>Econometric Reviews</i> , 2000, 19, 263-286.	1.1	275
25	Fully Nonparametric Estimation of Scalar Diffusion Models. <i>Econometrica</i> , 2003, 71, 241-283.	4.2	247
26	Impulse response and forecast error variance asymptotics in nonstationary VARs. <i>Journal of Econometrics</i> , 1998, 83, 21-56.	6.5	224
27	Trends versus Random Walks in Time Series Analysis. <i>Econometrica</i> , 1988, 56, 1333.	4.2	199
28	ASYMPTOTICS FOR NONLINEAR TRANSFORMATIONS OF INTEGRATED TIME SERIES. <i>Econometric Theory</i> , 1999, 15, .	0.7	198
29	Prewhitening Bias in HAC Estimation*. <i>Oxford Bulletin of Economics and Statistics</i> , 2005, 67, 517-546.	1.7	195
30	ASYMPTOTIC THEORY FOR LOCAL TIME DENSITY ESTIMATION AND NONPARAMETRIC COINTEGRATING REGRESSION. <i>Econometric Theory</i> , 2009, 25, 710-738.	0.7	194
31	Bias in dynamic panel estimation with fixed effects, incidental trends and cross section dependence. <i>Journal of Econometrics</i> , 2007, 137, 162-188.	6.5	185
32	Structural Nonparametric Cointegrating Regression. <i>Econometrica</i> , 2009, 77, 1901-1948.	4.2	178
33	A Primer on Unit Root Testing. <i>Journal of Economic Surveys</i> , 1998, 12, 423-470.	6.6	170
34	Local Whittle estimation in nonstationary and unit root cases. <i>Annals of Statistics</i> , 2004, 32, 656.	2.6	170
35	Optimal Bandwidth Selection in Heteroskedasticity-Autocorrelation Robust Testing. <i>Econometrica</i> , 2008, 76, 175-194.	4.2	168
36	Rethinking an old empirical puzzle: econometric evidence on the forward discount anomaly. <i>Journal of Applied Econometrics</i> , 2001, 16, 671-708.	2.3	159

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37	Identifying Latent Structures in Panel Data. <i>Econometrica</i> , 2016, 84, 2215-2264.	4.2	154
38	GMM ESTIMATION FOR DYNAMIC PANELS WITH FIXED EFFECTS AND STRONG INSTRUMENTS AT UNITY. <i>Econometric Theory</i> , 2010, 26, 119-151.	0.7	153
39	Econometric Model Determination. <i>Econometrica</i> , 1996, 64, 763.	4.2	147
40	Change Detection and the Causal Impact of the Yield Curve. <i>Journal of Time Series Analysis</i> , 2018, 39, 966-987.	1.2	140
41	New Tools for Understanding Spurious Regressions. <i>Econometrica</i> , 1998, 66, 1299.	4.2	127
42	Specification Sensitivity in Right-Tailed Unit Root Testing for Explosive Behaviour. <i>Oxford Bulletin of Economics and Statistics</i> , 2014, 76, 315-333.	1.7	127
43	GMM with Many Moment Conditions. <i>Econometrica</i> , 2006, 74, 147-192.	4.2	124
44	Nonstationary Binary Choice. <i>Econometrica</i> , 2000, 68, 1249-1280.	4.2	122
45	Structural Change Tests in Tail Behaviour and the Asian Crisis. <i>Review of Economic Studies</i> , 2001, 68, 633-663.	5.4	114
46	Some Exact Distribution Theory for Maximum Likelihood Estimators of Cointegrating Coefficients in Error Correction Models. <i>Econometrica</i> , 1994, 62, 73.	4.2	110
47	Nonlinear econometric models with cointegrated and deterministically trending regressors. <i>Econometrics Journal</i> , 2001, 4, 1-36.	2.3	110
48	Posterior Odds Testing for a Unit Root with Data-Based Model Selection. <i>Econometric Theory</i> , 1994, 10, 774-808.	0.7	107
49	An Asymptotic Theory of Bayesian Inference for Time Series. <i>Econometrica</i> , 1996, 64, 381.	4.2	105
50	Does GNP have a unit root?. <i>Economics Letters</i> , 1987, 23, 139-145.	1.9	101
51	Local Whittle estimation of fractional integration and some of its variants. <i>Journal of Econometrics</i> , 2006, 130, 209-233.	6.5	101
52	FINANCIAL BUBBLE IMPLOSION AND REVERSE REGRESSION. <i>Econometric Theory</i> , 2018, 34, 705-753.	0.7	98
53	On the behavior of inconsistent instrumental variable estimators. <i>Journal of Econometrics</i> , 1982, 19, 183-201.	6.5	97
54	Indirect inference for dynamic panel models. <i>Journal of Econometrics</i> , 2010, 157, 68-77.	6.5	96

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55	RECESSION HEADLINE NEWS, CONSUMER SENTIMENT, THE STATE OF THE ECONOMY AND PRESIDENTIAL POPULARITY: A TIME SERIES ANALYSIS 1989-1993. <i>International Journal of Public Opinion Research</i> , 1995, 7, 2-22.	1.3	95
56	Causal Change Detection in Possibly Integrated Systems: Revisiting the Money-Income Relationship*. <i>Journal of Financial Econometrics</i> , 2020, 18, 158-180.	1.5	90
57	Jackknifing Bond Option Prices. <i>Review of Financial Studies</i> , 2005, 18, 707-742.	6.8	89
58	Predictive regression under various degrees of persistence and robust long-horizon regression. <i>Journal of Econometrics</i> , 2013, 177, 250-264.	6.5	88
59	Adaptive estimation of autoregressive models with time-varying variances. <i>Journal of Econometrics</i> , 2008, 142, 265-280.	6.5	86
60	Uniform Limit Theory for Stationary Autoregression. <i>Journal of Time Series Analysis</i> , 2006, 27, 51-60.	1.2	85
61	Asymptotic and finite sample distribution theory for IV estimators and tests in partially identified structural equations. <i>Journal of Econometrics</i> , 1992, 51, 113-150.	6.5	82
62	Model selection in partially nonstationary vector autoregressive processes with reduced rank structure. <i>Journal of Econometrics</i> , 1999, 91, 227-271.	6.5	81
63	Unit root log periodogram regression. <i>Journal of Econometrics</i> , 2007, 138, 104-124.	6.5	81
64	The sampling distribution of forecasts from a first-order autoregression. <i>Journal of Econometrics</i> , 1979, 9, 241-261.	6.5	80
65	Band Spectral Regression with Trending Data. <i>Econometrica</i> , 2002, 70, 1067-1109.	4.2	79
66	ESTIMATION OF AUTOREGRESSIVE ROOTS NEAR UNITY USING PANEL DATA. <i>Econometric Theory</i> , 2000, 16, 927-997.	0.7	76
67	On Confidence Intervals for Autoregressive Roots and Predictive Regression. <i>Econometrica</i> , 2014, 82, 1177-1195.	4.2	73
68	HAC ESTIMATION BY AUTOMATED REGRESSION. <i>Econometric Theory</i> , 2005, 21, .	0.7	72
69	Incidental trends and the power of panel unit root tests. <i>Journal of Econometrics</i> , 2007, 141, 416-459.	6.5	72
70	LIMIT THEORY FOR COINTEGRATED SYSTEMS WITH MODERATELY INTEGRATED AND MODERATELY EXPLOSIVE REGRESSORS. <i>Econometric Theory</i> , 2009, 25, 482-526.	0.7	72
71	A CUSUM test for cointegration using regression residuals. <i>Journal of Econometrics</i> , 2002, 108, 43-61.	6.5	71
72	Dynamics of the federal funds target rate: a nonstationary discrete choice approach. <i>Journal of Applied Econometrics</i> , 2004, 19, 851-867.	2.3	71

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73	Some empirics on economic growth under heterogeneous technology. <i>Journal of Macroeconomics</i> , 2007, 29, 455-469.	1.3	71
74	Understanding the Fisher equation. <i>Journal of Applied Econometrics</i> , 2004, 19, 869-886.	2.3	69
75	Hot property in New Zealand: Empirical evidence of housing bubbles in the metropolitan centres. <i>New Zealand Economic Papers</i> , 2016, 50, 88-113.	0.8	69
76	Trending time series and macroeconomic activity: Some present and future challenges. <i>Journal of Econometrics</i> , 2001, 100, 21-27.	6.5	67
77	Inference in Autoregression under Heteroskedasticity. <i>Journal of Time Series Analysis</i> , 2006, 27, 289-308.	1.2	66
78	Robust tests of forward exchange market efficiency with empirical evidence from the 1920s. <i>Journal of Applied Econometrics</i> , 1996, 11, 1-22.	2.3	65
79	The spurious effect of unit roots on vector autoregressions. <i>Journal of Econometrics</i> , 1993, 59, 229-255.	6.5	63
80	Nonlinear log-periodogram regression for perturbed fractional processes. <i>Journal of Econometrics</i> , 2003, 115, 355-389.	6.5	63
81	SPECTRAL DENSITY ESTIMATION AND ROBUST HYPOTHESIS TESTING USING STEEP ORIGIN KERNELS WITHOUT TRUNCATION*. <i>International Economic Review</i> , 2006, 47, 837-894.	1.3	62
82	Parameter constancy in cointegrating regressions. <i>Empirical Economics</i> , 1993, 18, 675-706.	3.0	61
83	A specification test for nonlinear nonstationary models. <i>Annals of Statistics</i> , 2012, 40, .	2.6	60
84	X-DIFFERENCING AND DYNAMIC PANEL MODEL ESTIMATION. <i>Econometric Theory</i> , 2014, 30, 201-251.	0.7	58
85	REGRESSION ASYMPTOTICS USING MARTINGALE CONVERGENCE METHODS. <i>Econometric Theory</i> , 2008, 24, 888-947.	0.7	56
86	Real time monitoring of asset markets: Bubbles and crises. <i>Handbook of Statistics</i> , 2020, , 61-80.	0.6	50
87	Laws and Limits of Econometrics. <i>Economic Journal</i> , 2003, 113, C26-C52.	3.6	49
88	UNIT ROOT AND COINTEGRATING LIMIT THEORY WHEN INITIALIZATION IS IN THE INFINITE PAST. <i>Econometric Theory</i> , 2009, 25, 1682-1715.	0.7	49
89	Fully modified IV, GIVE and GMM estimation with possibly non-stationary regressors and instruments. <i>Journal of Econometrics</i> , 1997, 80, 85-123.	6.5	47
90	REGRESSION WITH SLOWLY VARYING REGRESSORS AND NONLINEAR TRENDS. <i>Econometric Theory</i> , 2007, 23, .	0.7	47

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91	A Gaussian approach for continuous time models of the short-term interest rate. <i>Econometrics Journal</i> , 2001, 4, 210-224.	2.3	46
92	ASYMPTOTIC THEORY FOR ZERO ENERGY FUNCTIONALS WITH NONPARAMETRIC REGRESSION APPLICATIONS. <i>Econometric Theory</i> , 2011, 27, 235-259.	0.7	46
93	Testing for Multiple Bubbles: Historical Episodes of Exuberance and Collapse in the S&P 500. <i>SSRN Electronic Journal</i> , 0, , .	0.4	46
94	Econometric Analysis of Fisher's Equation. <i>American Journal of Economics and Sociology</i> , 2005, 64, 125-168.	0.8	45
95	Folklore Theorems, Implicit Maps, and Indirect Inference. <i>Econometrica</i> , 2012, 80, 425-454.	4.2	45
96	Challenges of trending time series econometrics. <i>Mathematics and Computers in Simulation</i> , 2005, 68, 401-416.	4.4	44
97	The Exact Distribution of LIML: I. <i>International Economic Review</i> , 1984, 25, 249.	1.3	43
98	GMM Estimation of Autoregressive Roots Near Unity with Panel Data. <i>Econometrica</i> , 2004, 72, 467-522.	4.2	43
99	Semiparametric estimation in triangular system equations with nonstationarity. <i>Journal of Econometrics</i> , 2013, 176, 59-79.	6.5	43
100	BOOSTING: WHY YOU CAN USE THE HP FILTER. <i>International Economic Review</i> , 2021, 62, 521-570.	1.3	43
101	Limit Theory for Moderate Deviations From a Unit Root Under Weak Dependence. , 2007, , 123-162.		42
102	New methodology for constructing real estate price indices applied to the Singapore residential market. <i>Journal of Banking and Finance</i> , 2015, 61, S121-S131.	2.9	42
103	Estimating smooth structural change in cointegration models. <i>Journal of Econometrics</i> , 2017, 196, 180-195.	6.5	42
104	Robust Nonstationary Regression. <i>Econometric Theory</i> , 1995, 11, 912-951.	0.7	41
105	Pooled Log Periodogram Regression. <i>Journal of Time Series Analysis</i> , 2002, 23, 57-93.	1.2	41
106	Halbert White Jr. Memorial JFEC Lecture: Pitfalls and Possibilities in Predictive Regression. <i>Journal of Financial Econometrics</i> , 2015, 13, 521-555.	1.5	41
107	An approximation to the finite sample distribution of Zellner's seemingly unrelated regression estimator. <i>Journal of Econometrics</i> , 1977, 6, 147-164.	6.5	39
108	Forward exchange market unbiasedness: the case of the Australian dollar since 1984. <i>Journal of International Money and Finance</i> , 1997, 16, 885-907.	2.5	39

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109	HOW TO ESTIMATE AUTOREGRESSIVE ROOTS NEAR UNITY. <i>Econometric Theory</i> , 2001, 17, 29-69.	0.7	39
110	Long run variance estimation and robust regression testing using sharp origin kernels with no truncation. <i>Journal of Statistical Planning and Inference</i> , 2007, 137, 985-1023.	0.6	39
111	Empirical Limits for Time Series Econometric Models. <i>Econometrica</i> , 2003, 71, 627-673.	4.2	38
112	Nonlinear instrumental variable estimation of an autoregression. <i>Journal of Econometrics</i> , 2004, 118, 219-246.	6.5	38
113	AUTOMATED ESTIMATION OF VECTOR ERROR CORRECTION MODELS. <i>Econometric Theory</i> , 2015, 31, 581-646.	0.7	38
114	Descriptive econometrics for non-stationary time series with empirical illustrations. <i>Journal of Applied Econometrics</i> , 2001, 16, 389-413.	2.3	37
115	Professor J. D. Sargan. <i>Econometric Theory</i> , 1985, 1, 119-139.	0.7	36
116	Bayesian model selection and prediction with empirical applications. <i>Journal of Econometrics</i> , 1995, 69, 289-331.	6.5	36
117	An ADF coefficient test for a unit root in ARMA models of unknown order with empirical applications to the US economy. <i>Econometrics Journal</i> , 1998, 1, 27-43.	2.3	36
118	Refined Inference on Long Memory in Realized Volatility. <i>Econometric Reviews</i> , 2008, 27, 254-267.	1.1	36
119	Semiparametric cointegrating rank selection. <i>Econometrics Journal</i> , 2009, 12, S83-S104.	2.3	36
120	Bias in estimating multivariate and univariate diffusions. <i>Journal of Econometrics</i> , 2011, 161, 228-245.	6.5	36
121	Tilted Nonparametric Estimation of Volatility Functions With Empirical Applications. <i>Journal of Business and Economic Statistics</i> , 2011, 29, 518-528.	2.9	36
122	Threshold regression with endogeneity. <i>Journal of Econometrics</i> , 2018, 203, 50-68.	6.5	36
123	LOCAL LIMIT THEORY AND SPURIOUS NONPARAMETRIC REGRESSION. <i>Econometric Theory</i> , 2009, 25, 1466-1497.	0.7	35
124	Detecting Financial Collapse and Ballooning Sovereign Risk. <i>Oxford Bulletin of Economics and Statistics</i> , 2019, 81, 1336-1361.	1.7	35
125	Nonstationary discrete choice. <i>Journal of Econometrics</i> , 2004, 120, 103-138.	6.5	34
126	Testing Linearity in Cointegrating Relations With an Application to Purchasing Power Parity. <i>Journal of Business and Economic Statistics</i> , 2010, 28, 96-114.	2.9	34

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127	Homogeneity pursuit in panel data models: Theory and application. Journal of Applied Econometrics, 2018, 33, 797-815.	2.3	34
128	Testing for common trends in semi-parametric panel data models with fixed effects. Econometrics Journal, 2012, 15, 56-100.	2.3	33
129	Higher-order approximations for frequency domain time series regression. Journal of Econometrics, 1998, 86, 297-336.	6.5	32
130	A simple approach to the parametric estimation of potentially nonstationary diffusions. Journal of Econometrics, 2007, 137, 354-395.	6.5	32
131	Business Cycles, Trend Elimination, and the HP Filter. SSRN Electronic Journal, 0, , .	0.4	32
132	Nonparametric predictive regression. Journal of Econometrics, 2015, 185, 468-494.	6.5	32
133	Robust econometric inference with mixed integrated and mildly explosive regressors. Journal of Econometrics, 2016, 192, 433-450.	6.5	32
134	Model selection in the presence of incidental parameters. Journal of Econometrics, 2015, 188, 474-489.	6.5	31
135	NONPARAMETRIC COINTEGRATING REGRESSION WITH ENDOGENEITY AND LONG MEMORY. Econometric Theory, 2016, 32, 359-401.	0.7	31
136	Continuous Time Econometric Modelling.. Economica, 1992, 59, 373.	1.6	30
137	Simulation-Based Estimation of Contingent-Claims Prices. Review of Financial Studies, 2009, 22, 3669-3705.	6.8	30
138	A two-stage realized volatility approach to estimation of diffusion processes with discrete data. Journal of Econometrics, 2009, 150, 139-150.	6.5	30
139	Weak $\int_0^1 W_t^2$ -convergence: Theory and applications. Journal of Econometrics, 2019, 209, 185-207.	6.5	30
140	First difference maximum likelihood and dynamic panel estimation. Journal of Econometrics, 2013, 175, 35-45.	6.5	29
141	Asset pricing with financial bubble risk. Journal of Empirical Finance, 2016, 38, 590-622.	1.8	29
142	Lag length selection in panel autoregression. Econometric Reviews, 2017, 36, 225-240.	1.1	29
143	Professor T.W. Anderson. Econometric Theory, 1986, 2, 249-288.	0.7	28
144	NORMING RATES AND LIMIT THEORY FOR SOME TIME-VARYING COEFFICIENT AUTOREGRESSIONS. Journal of Time Series Analysis, 2014, 35, 592-623.	1.2	27

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145	The ET Interview: Professor James Durbin. <i>Econometric Theory</i> , 1988, 4, 125-157.	0.7	26
146	GAUSSIAN INFERENCE IN AR(1) TIME SERIES WITH OR WITHOUT A UNIT ROOT. <i>Econometric Theory</i> , 2008, 24, 631-650.	0.7	26
147	LIMIT THEORY FOR EXPLOSIVELY COINTEGRATED SYSTEMS. <i>Econometric Theory</i> , 2008, 24, 865-887.	0.7	25
148	A multivariate stochastic unit root model with an application to derivative pricing. <i>Journal of Econometrics</i> , 2017, 196, 99-110.	6.5	25
149	NONLINEAR COINTEGRATING REGRESSION UNDER WEAK IDENTIFICATION. <i>Econometric Theory</i> , 2012, 28, 509-547.	0.7	24
150	A REMARK ON BIMODALITY AND WEAK INSTRUMENTATION IN STRUCTURAL EQUATION ESTIMATION. <i>Econometric Theory</i> , 2006, 22, .	0.7	23
151	The heterogeneous effects of the minimum wage on employment across states. <i>Economics Letters</i> , 2019, 174, 179-185.	1.9	23
152	The Durbin-Watson ratio under infinite-variance errors. <i>Journal of Econometrics</i> , 1991, 47, 85-114.	6.5	22
153	Smoothing local-to-moderate unit root theory. <i>Journal of Econometrics</i> , 2010, 158, 274-279.	6.5	22
154	Testing for a unit root by frequency domain regression. <i>Journal of Econometrics</i> , 1993, 59, 263-286.	6.5	21
155	Higher order approximations for Wald statistics in time series regressions with integrated processes. <i>Journal of Econometrics</i> , 2002, 108, 157-198.	6.5	21
156	Two New Zealand pioneer econometricians. <i>New Zealand Economic Papers</i> , 2010, 44, 1-26.	0.8	21
157	UNIFORM ASYMPTOTIC NORMALITY IN STATIONARY AND UNIT ROOT AUTOREGRESSION. <i>Econometric Theory</i> , 2011, 27, 1117-1151.	0.7	21
158	Cointegrating rank selection in models with time-varying variance. <i>Journal of Econometrics</i> , 2012, 169, 155-165.	6.5	21
159	Optimal estimation of cointegrated systems with irrelevant instruments. <i>Journal of Econometrics</i> , 2014, 178, 210-224.	6.5	21
160	UNIFORM CONSISTENCY OF NONSTATIONARY KERNEL-WEIGHTED SAMPLE COVARIANCES FOR NONPARAMETRIC REGRESSION. <i>Econometric Theory</i> , 2016, 32, 655-685.	0.7	21
161	Nonparametric Estimation of a Multifactor Heath-Jarrow-Morton Model: An Integrated Approach. <i>Journal of Financial Econometrics</i> , 2004, 2, 251-289.	1.5	20
162	EFFICIENT DETRENDING IN COINTEGRATING REGRESSION. <i>Econometric Theory</i> , 1999, 15, 519-548.	0.7	19

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163	Dynamic misspecification in nonparametric cointegrating regression. <i>Journal of Econometrics</i> , 2012, 168, 270-284.	6.5	19
164	Testing linearity using power transforms of regressors. <i>Journal of Econometrics</i> , 2015, 187, 376-384.	6.5	19
165	Lethargic Response to Aerosol Emissions in Current Climate Models. <i>Geophysical Research Letters</i> , 2018, 45, 9814-9823.	4.0	19
166	BUSINESS CYCLES, TREND ELIMINATION, AND THE HP FILTER. <i>International Economic Review</i> , 2021, 62, 469-520.	1.3	18
167	AUTOMATED DISCOVERY IN ECONOMETRICS. <i>Econometric Theory</i> , 2005, 21, .	0.7	17
168	Indirect inference in spatial autoregression. <i>Econometrics Journal</i> , 2017, 20, 168-189.	2.3	17
169	A reexamination of the consumption function using frequency domain regressions. <i>Empirical Economics</i> , 1994, 19, 595-609.	3.0	16
170	Time Series Regression with Mixtures of Integrated Processes. <i>Econometric Theory</i> , 1995, 11, 1033-1094.	0.7	16
171	Jeffreys prior analysis of the simultaneous equations model in the case with $n+1$ endogenous variables. <i>Journal of Econometrics</i> , 2002, 111, 251-283.	6.5	16
172	Inference in continuous systems with mildly explosive regressors. <i>Journal of Econometrics</i> , 2017, 201, 400-416.	6.5	16
173	DYNAMIC PANEL ANDERSON-HSIAO ESTIMATION WITH ROOTS NEAR UNITY. <i>Econometric Theory</i> , 2018, 34, 253-276.	0.7	16
174	Econometric estimates of Earth's transient climate sensitivity. <i>Journal of Econometrics</i> , 2020, 214, 6-32.	6.5	16
175	Unit Root Model Selection. <i>Journal of the Japan Statistical Society</i> , 2008, 38, 65-74.	0.1	16
176	Nonstationary discrete choice: A corrigendum and addendum. <i>Journal of Econometrics</i> , 2007, 141, 1115-1130.	6.5	15
177	Lag Length Selection for Unit Root Tests in the Presence of Nonstationary Volatility. <i>Econometric Reviews</i> , 2015, 34, 512-536.	1.1	15
178	ROBUST TESTS FOR WHITE NOISE AND CROSS-CORRELATION. <i>Econometric Theory</i> , 2022, 38, 913-941.	0.7	15
179	Efficient IV Estimation in Nonstationary Regression. <i>Econometric Theory</i> , 1995, 11, 1095-1130.	0.7	14
180	Error bounds and asymptotic expansions for toeplitz product functionals of unbounded spectra. <i>Journal of Time Series Analysis</i> , 2004, 25, 733-753.	1.2	14

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