Lorenzo Trapani

List of Publications by Year
in descending order

30 papers	257 citations	1040056 9 h-index	1125743 13 g-index
30 all docs	30 docs citations	30 times ranked	145 citing authors

#	Article	IF	Citations
1	A Randomized Sequential Procedure to Determine the Number of Factors. Journal of the American Statistical Association, 2018, 113, 1341-1349.	3.1	35
2	Detecting Common Longevity Trends by a Multiple Population Approach. North American Actuarial Journal, 2014, 18, 139-149.	1.4	24
3	Optimal forecasting with heterogeneous panels: A Monte Carlo study. International Journal of Forecasting, 2009, 25, 567-586.	6.5	19
4	Testing for (in)finite moments. Journal of Econometrics, 2016, 191, 57-68.	6.5	18
5	Testing for instability in covariance structures. Bernoulli, 2018, 24, .	1.3	18
6	Testing for randomness in a random coefficient autoregression model. Journal of Econometrics, 2019, 209, 338-352.	6.5	18
7	Asymptotics for Panel Models with Common Shocks. Econometric Reviews, 2012, 31, 390-439.	1.1	17
8	Statistical inference in a random coefficient panel model. Journal of Econometrics, 2016, 193, 54-75.	6.5	17
9	Inference on factor structures in heterogeneous panels. Journal of Econometrics, 2015, 184, 145-157.	6.5	14
10	On bootstrapping panel factor series. Journal of Econometrics, 2013, 172, 127-141.	6.5	9
11	Testing for strict stationarity in a random coefficient autoregressive model. Econometric Reviews, 2021, 40, 220-256.	1.1	9
12	A two-stage estimator for heterogeneous panel models with common factors. Econometrics and Statistics, 2019, 11, 63-82.	0.8	8
13	Testing for no factor structures: On the use of Hausman-type statistics. Economics Letters, 2015, 130, 66-68.	1.9	7
14	Chover-type laws of the k-iterated logarithm for weighted sums of strongly mixing sequences. Journal of Mathematical Analysis and Applications, 2014, 420, 908-916.	1.0	5
15	Sequential testing for structural stability in approximate factor models. Stochastic Processes and Their Applications, 2020, 130, 5149-5187.	0.9	5
16	Testing for Common Trends in Nonstationary Large Datasets. Journal of Business and Economic Statistics, 2022, 40, 1107-1122.	2.9	5
17	Micro versus macro cointegration in heterogeneous panels. Journal of Econometrics, 2010, 155, 1-18.	6.5	4
18	Testing for Exogeneity in Cointegrated Panels. Oxford Bulletin of Economics and Statistics, 2015, 77, 475-494.	1.7	4

#	Article	IF	Citations
19	On Bootstrapping Panel Factor Series - Extended Version. SSRN Electronic Journal, 0, , .	0.4	4
20	On the asymptotic -test for large nonstationary panel models. Computational Statistics and Data Analysis, 2012, 56, 3286-3306.	1.2	3
21	Multiple mortality modeling in Poisson Leeâ€“Carter framework. Communications in Statistics - Theory and Methods, 2016, 45, 1723-1732.	1.0	3
22	Modelling and Testing for Structural Changes in Panel Cointegration Models with Common and Idiosyncratic Stochastic Trend. SSRN Electronic Journal, 0, , .	0.4	3
23	COMMON STOCHASTIC TRENDS AND AGGREGATION IN HETEROGENEOUS PANELS. Econometric Theory, 2007, 23, .	0.7	2
24	Inferential theory for heterogeneity and cointegration in large panels. Journal of Econometrics, 2021, 220, 474-503.	6.5	2
25	A test for strict stationarity in a random coefficient autoregressive model of order 1. Statistics and Probability Letters, 2021, 177, 109164.	0.7	2
26	On the use of cross-sectional measures of forecast uncertainty. International Journal of Forecasting, 2013, 29, 367-377.	6.5	1
27	Asymptotics for Panel Models with Common Shocks - Extended Version. SSRN Electronic Journal, 0, , .	0.4	1
28	First-differenced inference for panel factor series. Economics Letters, 2013, 118, 364-366.	1.9	0
29	Comments on: Extensions of some classical methods in change point analysis. Test, 2014, 23, 283-286.	1.1	0
30	Estimation of large dimensional time varying VARs using copulas. European Economic Review, 2021, 141, 103952.	2.3	0