

Lorenzo Trapani

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/8820625/publications.pdf>

Version: 2024-02-01

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	Testing for Common Trends in Nonstationary Large Datasets. <i>Journal of Business and Economic Statistics</i> , 2022, 40, 1107-1122.	2.9	5
2	Inferential theory for heterogeneity and cointegration in large panels. <i>Journal of Econometrics</i> , 2021, 220, 474-503.	6.5	2
3	Testing for strict stationarity in a random coefficient autoregressive model. <i>Econometric Reviews</i> , 2021, 40, 220-256.	1.1	9
4	A test for strict stationarity in a random coefficient autoregressive model of order 1. <i>Statistics and Probability Letters</i> , 2021, 177, 109164.	0.7	2
5	Estimation of large dimensional time varying VARs using copulas. <i>European Economic Review</i> , 2021, 141, 103952.	2.3	0
6	Sequential testing for structural stability in approximate factor models. <i>Stochastic Processes and Their Applications</i> , 2020, 130, 5149-5187.	0.9	5
7	Testing for randomness in a random coefficient autoregression model. <i>Journal of Econometrics</i> , 2019, 209, 338-352.	6.5	18
8	A two-stage estimator for heterogeneous panel models with common factors. <i>Econometrics and Statistics</i> , 2019, 11, 63-82.	0.8	8
9	A Randomized Sequential Procedure to Determine the Number of Factors. <i>Journal of the American Statistical Association</i> , 2018, 113, 1341-1349.	3.1	35
10	Testing for instability in covariance structures. <i>Bernoulli</i> , 2018, 24, .	1.3	18
11	Testing for (in)finite moments. <i>Journal of Econometrics</i> , 2016, 191, 57-68.	6.5	18
12	Statistical inference in a random coefficient panel model. <i>Journal of Econometrics</i> , 2016, 193, 54-75.	6.5	17
13	Multiple mortality modeling in Poisson Lee-Carter framework. <i>Communications in Statistics - Theory and Methods</i> , 2016, 45, 1723-1732.	1.0	3
14	Testing for Exogeneity in Cointegrated Panels. <i>Oxford Bulletin of Economics and Statistics</i> , 2015, 77, 475-494.	1.7	4
15	Testing for no factor structures: On the use of Hausman-type statistics. <i>Economics Letters</i> , 2015, 130, 66-68.	1.9	7
16	Inference on factor structures in heterogeneous panels. <i>Journal of Econometrics</i> , 2015, 184, 145-157.	6.5	14
17	Detecting Common Longevity Trends by a Multiple Population Approach. <i>North American Actuarial Journal</i> , 2014, 18, 139-149.	1.4	24
18	Chover-type laws of the k-iterated logarithm for weighted sums of strongly mixing sequences. <i>Journal of Mathematical Analysis and Applications</i> , 2014, 420, 908-916.	1.0	5

#	ARTICLE	IF	CITATIONS
19	Comments on: Extensions of some classical methods in change point analysis. <i>Test</i> , 2014, 23, 283-286.	1.1	0
20	First-differenced inference for panel factor series. <i>Economics Letters</i> , 2013, 118, 364-366.	1.9	0
21	On the use of cross-sectional measures of forecast uncertainty. <i>International Journal of Forecasting</i> , 2013, 29, 367-377.	6.5	1
22	On bootstrapping panel factor series. <i>Journal of Econometrics</i> , 2013, 172, 127-141.	6.5	9
23	Asymptotics for Panel Models with Common Shocks. <i>Econometric Reviews</i> , 2012, 31, 390-439.	1.1	17
24	On the asymptotic τ -test for large nonstationary panel models. <i>Computational Statistics and Data Analysis</i> , 2012, 56, 3286-3306.	1.2	3
25	Micro versus macro cointegration in heterogeneous panels. <i>Journal of Econometrics</i> , 2010, 155, 1-18.	6.5	4
26	Optimal forecasting with heterogeneous panels: A Monte Carlo study. <i>International Journal of Forecasting</i> , 2009, 25, 567-586.	6.5	19
27	COMMON STOCHASTIC TRENDS AND AGGREGATION IN HETEROGENEOUS PANELS. <i>Econometric Theory</i> , 2007, 23, .	0.7	2
28	Asymptotics for Panel Models with Common Shocks - Extended Version. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
29	Modelling and Testing for Structural Changes in Panel Cointegration Models with Common and Idiosyncratic Stochastic Trend. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
30	On Bootstrapping Panel Factor Series - Extended Version. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4