

Juan Jose Dolado

List of Publications by Year in descending order

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65
papers

6,107
citations

257357

24
h-index

189801

50
g-index

68
all docs

68
docs citations

68
times ranked

2785
citing authors

#	ARTICLE	IF	CITATIONS
1	LM Tests for Joint Breaks in the Dynamics and Level of a Long-Memory Time Series. Journal of Business and Economic Statistics, 2021, , 1-22.	1.8	0
2	Quantile Factor Models. Econometrica, 2021, 89, 875-910.	2.6	43
3	Past, present and future of the Spanish labour market: when the pandemic meets the megatrends. Applied Economic Analysis, 2021, 29, 21-41.	0.9	7
4	From dual to unified employment protection: Transition and steady state. Quantitative Economics, 2021, 12, 547-585.	0.9	1
5	Monetary Policy and Inequality under Labor Market Frictions and Capital-Skill Complementarity. American Economic Journal: Macroeconomics, 2021, 13, 292-332.	1.5	15
6	El elefante en la habitación: dualidad y costes de despido en España. Labos Revista De Derecho Del Trabajo Y Protección Social, 2021, 2, 134.	0.1	0
7	The changing nature of gender selection into employment over the great recession. Economic Policy, 2021, 35, 635-677.	1.4	6
8	Dual employment protection and (lack of) on-the-job training: PIAAC evidence for Spain and other European countries. SERIEs, 2017, 8, 345-371.	0.7	17
9	Does dual employment protection affect TFP? Evidence from Spanish manufacturing firms. SERIEs, 2016, 7, 421-459.	0.7	29
10	The Effects of Global Shocks on Small Commodity-Exporting Economies: Lessons from Canada. American Economic Journal: Macroeconomics, 2014, 6, 207-237.	1.5	80
11	Detecting big structural breaks in large factor models. Journal of Econometrics, 2014, 180, 30-48.	3.5	99
12	Youth unemployment. Intereconomics, 2013, 48, 196-235.	1.1	25
13	ON GENDER GAPS AND SELF-FULFILLING EXPECTATIONS: ALTERNATIVE IMPLICATIONS OF PAID-FOR TRAINING. Economic Inquiry, 2013, 51, 1829-1848.	1.0	8
14	Two-Tier Labour Markets in the Great Recession: France versus Spain. Economic Journal, 2012, 122, F155-F187.	1.9	199
15	Are men and women-economists evenly distributed across research fields? Some new empirical evidence. SERIEs, 2012, 3, 367-393.	0.7	37
16	Comments on: Some recent theory for autoregressive count time series. Test, 2012, 21, 442-446.	0.7	0
17	Reforming an insider-outsider labor market: the Spanish experience. IZA Journal of European Labor Studies, 2012, 1, .	0.6	77
18	On the Job Search in a Matching Model with Heterogeneous Jobs and Workers. Economic Journal, 2009, 119, 200-228.	1.9	119

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19	Ceilings or floors? Gender wage gaps by education in Spain. <i>Journal of Population Economics</i> , 2008, 21, 751-776.	3.5	163
20	Does immigration affect the Phillips curve? Some evidence for Spain. <i>European Economic Review</i> , 2008, 52, 1398-1423.	1.2	52
21	Wald Tests of I(1) against I(d) Alternatives: Some New Properties and an Extension to Processes with Trending Components. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2008, 12, .	0.2	3
22	Chapter 12 State Asymmetries in the Effects of Monetary Policy Shocks on Output: Some New Evidence for the Euro-Area. <i>Contributions To Economic Analysis</i> , 2006, 276, 311-331.	0.1	4
23	Are monetary-policy reaction functions asymmetric?: The role of nonlinearity in the Phillips curve. <i>European Economic Review</i> , 2005, 49, 485-503.	1.2	202
24	Testing Weak Exogeneity in the Exponential Family: An Application to Financial Marked-Point Processes. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	4
25	Asymptotic inference results for multivariate long-memory processes. <i>Econometrics Journal</i> , 2004, 7, 168-190.	1.2	21
26	Long-range dependence in Spanish political opinion poll series. <i>Journal of Applied Econometrics</i> , 2003, 18, 137-155.	1.3	26
27	Evaluating changes in the Bank of Spain's interest rate target: an alternative approach using marked point processes*. <i>Oxford Bulletin of Economics and Statistics</i> , 2002, 64, 159-182.	0.9	10
28	A Fractional Dickey-Fuller Test for Unit Roots. <i>Econometrica</i> , 2002, 70, 1963-2006.	2.6	113
29	Drawing Lessons from the Boom of Temporary Jobs in Spain. <i>Economic Journal</i> , 2002, 112, F270-F295.	1.9	318
30	Female employment and occupational changes in the 1990s: How is the EU performing relative to the US?. <i>European Economic Review</i> , 2001, 45, 875-889.	1.2	31
31	Drawing Lessons From The Boom Of Temporary Jobs In Spain. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	27
32	Unemployment and inflation persistence in Spain: Are there Phillips trade-offs?. <i>Spanish Economic Review</i> , 2000, 2, 267-291.	1.0	21
33	The dynamic effects of shocks to labour markets: evidence from OECD countries. <i>Oxford Economic Papers</i> , 2000, 52, 3-23.	0.7	39
34	Youth labour markets in Spain: Education, training, and crowding-out. <i>European Economic Review</i> , 2000, 44, 943-956.	1.2	87
35	Error-correction Mechanism Tests for Cointegration in a Single-equation Framework. <i>Journal of Time Series Analysis</i> , 1998, 19, 267-283.	0.7	1,474
36	The effects of minimum bargained wages on earnings: Evidence from Spain. <i>European Economic Review</i> , 1997, 41, 713-721.	1.2	49

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37	The causes of Spanish unemployment: A structural VAR approach. <i>European Economic Review</i> , 1997, 41, 1281-1307.	1.2	89
38	Derivation of the Fully Modified Estimator. <i>Econometric Theory</i> , 1995, 11, 796-797.	0.6	0
39	Labour Flexibility and Wages: Lessons from Spain. <i>Economic Policy</i> , 1994, 9, 53.	1.4	220
40	Immigration, human capital and growth in the host country. <i>Journal of Population Economics</i> , 1994, 7, 193.	3.5	87
41	Delegation in international monetary policy games ^â —. <i>European Economic Review</i> , 1994, 38, 1057-1069.	1.2	29
42	Deriving Restricted Least Squares without a Lagrangean. <i>Econometric Theory</i> , 1994, 10, 443-448.	0.6	1
43	Comparison of GLS and OLS for a Linear Regression Model with Noninvertible MA(1) Errors. <i>Econometric Theory</i> , 1993, 9, 694-697.	0.6	0
44	Convergence to a Stochastic Integral. <i>Econometric Theory</i> , 1992, 8, 148-150.	0.6	0
45	A note on weak exogeneity in VAR cointegrated models. <i>Economics Letters</i> , 1992, 38, 139-143.	0.9	47
46	THE POWER OF COINTEGRATION TESTS. <i>Oxford Bulletin of Economics and Statistics</i> , 1992, 54, 325-348.	0.9	899
47	Optimal Structural Estimation of Triangular Systems: II. The Nonstationary Case. <i>Econometric Theory</i> , 1991, 7, 549-558.	0.6	0
48	Optimal Instrumental Variable Estimator of the AR Parameter of an ARMA(1.1). <i>Econometric Theory</i> , 1990, 6, 117-119.	0.6	4
49	The Asymptotic Distribution of the Iterated Gauss-Newton Estimators of an ARIMA Process. <i>Econometric Theory</i> , 1990, 6, 490-494.	0.6	4
50	COINTEGRATION AND UNIT ROOTS. <i>Journal of Economic Surveys</i> , 1990, 4, 249-273.	3.7	456
51	Orthogonality tests with de-trended data. <i>Economics Letters</i> , 1990, 32, 19-24.	0.9	16
52	Asymptotic Properties of OLS and GLS. <i>Econometric Theory</i> , 1989, 5, 177-180.	0.6	0
53	A Misspecified Model. <i>Econometric Theory</i> , 1988, 4, 361-363.	0.6	0
54	TESTS OF THE LIFE CYCLE-PERMANENT INCOME HYPOTHESIS IN THE PRESENCE OF RANDOM WALKS: ASYMPTOTIC THEORY AND SMALL-SAMPLE INTERPRETATIONS *. <i>Oxford Economic Papers</i> , 1988, 40, 610-633.	0.7	15

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55	Do we reject rational expectations models too often?. Economics Letters, 1987, 24, 27-32.	0.9	19
56	Rejections of orthogonality in rational expectations models. Economics Letters, 1987, 25, 243-247.	0.9	20
57	EXPLORING EQUILIBRIUM RELATIONSHIPS IN ECONOMETRICS THROUGH STATIC MODELS: SOME MONTE CARLO EVIDENCE [*] . Oxford Bulletin of Economics and Statistics, 1986, 48, 253-277.	0.9	582
58	Cointegration. , 0, , 634-654.		8
59	A Positive Analysis of Targeted Employment Protection Legislation. SSRN Electronic Journal, 0, , .	0.4	3
60	Moving Towards a Single Labour Contract: Transition vs. Steady-State. SSRN Electronic Journal, 0, , .	0.4	1
61	Mismatch and internal migration in Spain, 1962â€“86. , 0, , 182-234.		49
62	What is What?: A Simple Time-Domain Test of Long-Memory vs. Structural Breaks. SSRN Electronic Journal, 0, , .	0.4	22
63	Testing I(1) Against I(d) Alternatives in the Presence of Deterministic Components. SSRN Electronic Journal, 0, , .	0.4	7
64	Does Immigration Affect the Phillips Curve? Some Evidence for Spain. SSRN Electronic Journal, 0, , .	0.4	56
65	On the Job Search in a Matching Model with Heterogeneous Jobs and Workers. SSRN Electronic Journal, 0, , .	0.4	30