Mohitosh Kejriwal

List of Publications by Year
in descending order

17 papers	500 citations	1170033 9 h-index	1113639 15 g-index
17 all docs	17 docs citations	17 times ranked	262 citing authors

#	Article	IF	Citations
1	Generalized Forecast Averaging in Autoregressions with a Near Unit Root. Econometrics Journal, 2021, 24, 83-102.	1.2	1
2	Bootstrap procedures for detecting multiple persistence shifts in heteroskedastic time series. Journal of Time Series Analysis, 2020, 41, 676-690.	0.7	3
3	Multidimensional skills and the returns to schooling: Evidence from an interactive fixedâ€effects approach and a linked surveyâ€administrative data set. Journal of Applied Econometrics, 2020, 35, 548-566.	1.3	3
4	A Robust Sequential Procedure for Estimating the Number of Structural Changes in Persistence. Oxford Bulletin of Economics and Statistics, 2020, 82, 669-685.	0.9	5
5	On the power of bootstrap tests for stationarity: a Monte Carlo comparison. Empirical Economics, 2014, 46, 973-998.	1.5	3
6	Breaks, trends and unit roots in commodity prices: a robust investigation. Studies in Nonlinear Dynamics and Econometrics, 2014, 18, .	0.2	15
7	Unit Roots, Level Shifts, and Trend Breaks in Per Capita Output: A Robust Evaluation. Econometric Reviews, 2013, 32, 892-927.	0.5	28
8	WALD TESTS FOR DETECTING MULTIPLE STRUCTURAL CHANGES IN PERSISTENCE. Econometric Theory, 2013, 29, 289-323.	0.6	38
9	A note on estimating a structural change in persistence. Economics Letters, 2012, 117, 932-935.	0.9	5
10	A sequential procedure to determine the number of breaks in trend with an integrated or stationary noise component. Journal of Time Series Analysis, 2010, 31, 305-328.	0.7	94
11	Testing for Multiple Structural Changes in Cointegrated Regression Models. Journal of Business and Economic Statistics, 2010, 28, 503-522.	1.8	129
12	Tests for a mean shift with good size and monotonic power. Economics Letters, 2009, 102, 78-82.	0.9	19
13	The limit distribution of the estimates in cointegrated regression models with multiple structural changes. Journal of Econometrics, 2008, 146, 59-73.	3.5	84
14	Cointegration with Structural Breaks: An Application to the Feldstein-Horioka Puzzle. Studies in Nonlinear Dynamics and Econometrics, 2008, 12, .	0.2	28
15	DATA DEPENDENT RULES FOR SELECTION OF THE NUMBER OF LEADS AND LAGS IN THE DYNAMIC OLS COINTEGRATING REGRESSION. Econometric Theory, 2008, 24, 1425-1441.	0.6	26
16	A Two Step Procedure for Testing Partial Parameter Stability in Cointegrated Regression Models. Journal of Time Series Analysis, 0, , .	0.7	0
17	Unit Roots, Level Shifts and Trend Breaks in Per Capita Output: A Robust Evaluation. SSRN Electronic Journal, 0, , .	0.4	19