

Mark J Jensen

List of Publications by Year in descending order

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28
papers

902
citations

687363

13
h-index

677142

22
g-index

28
all docs

28
docs citations

28
times ranked

427
citing authors

#	ARTICLE	IF	CITATIONS
1	A single-blind controlled competition among tests for nonlinearity and chaos. <i>Journal of Econometrics</i> , 1997, 82, 157-192.	6.5	192
2	Using wavelets to obtain a consistent ordinary least squares estimator of the long-memory parameter. <i>Journal of Forecasting</i> , 1999, 18, 17-32.	2.8	133
3	An alternative maximum likelihood estimator of long-memory processes using compactly supported wavelets. <i>Journal of Economic Dynamics and Control</i> , 2000, 24, 361-387.	1.6	110
4	Bayesian semiparametric stochastic volatility modeling. <i>Journal of Econometrics</i> , 2010, 157, 306-316.	6.5	87
5	Robustness of nonlinearity and chaos tests to measurement error, inference method, and sample size. <i>Journal of Economic Behavior and Organization</i> , 1995, 27, 301-320.	2.0	62
6	Wavelet estimation of a local long memory parameter. <i>Exploration Geophysics</i> , 2000, 31, 94-103.	1.1	54
7	Semiparametric Bayesian Inference of Long-Memory Stochastic Volatility Models. <i>Journal of Time Series Analysis</i> , 2004, 25, 895-922.	1.2	45
8	Estimating a semiparametric asymmetric stochastic volatility model with a Dirichlet process mixture. <i>Journal of Econometrics</i> , 2014, 178, 523-538.	6.5	45
9	Bayesian semiparametric multivariate GARCH modeling. <i>Journal of Econometrics</i> , 2013, 176, 3-17.	6.5	36
10	Do long swings in the business cycle lead to strong persistence in output?. <i>Journal of Monetary Economics</i> , 2006, 53, 597-611.	3.4	21
11	Long-run neutrality in a fractionally integrated model. <i>Journal of Macroeconomics</i> , 2005, 27, 257-274.	1.3	20
12	The Long-Run Fisher Effect: Can It Be Tested?. <i>Journal of Money, Credit and Banking</i> , 2009, 41, 221-231.	1.6	18
13	An Approximate Wavelet MLE of Short- and Long-Memory Parameters. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 1999, 3, .	0.3	17
14	Using wavelets to obtain a consistent ordinary least squares estimator of the long-memory parameter. <i>Journal of Forecasting</i> , 1999, 18, 17-32.	2.8	13
15	Bayesian Semiparametric Stochastic Volatility Modeling. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
16	Risk, Return and Volatility Feedback: A Bayesian Nonparametric Analysis. <i>Journal of Risk and Financial Management</i> , 2018, 11, 52.	2.3	8
17	Bayesian nonparametric learning of how skill is distributed across the mutual fund industry. <i>Journal of Econometrics</i> , 2022, 230, 131-153.	6.5	6
18	Estimating a Semiparametric Asymmetric Stochastic Volatility Model with a Dirichlet Process Mixture. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4

#	ARTICLE	IF	CITATIONS
19	A Homotopy Approach to Solving Nonlinear Rational Expectation Problems. Computational Economics, 1997, 10, 47-65.	2.6	3
20	Risk, Return, and Volatility Feedback: A Bayesian Nonparametric Analysis. SSRN Electronic Journal, 0, , .	0.4	3
21	Revisiting the flexibility and regularity properties of the asymptotically ideal production model. Econometric Reviews, 1997, 16, 179-203.	1.1	2
22	Bayesian Inference of Long-Memory Stochastic Volatility via Wavelets. SSRN Electronic Journal, 2001, , .	0.4	2
23	Robust estimation of nonstationary, fractionally integrated, autoregressive, stochastic volatility. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.3	2
24	Bayesian inference and prediction of a multiple-change-point panel model with nonparametric priors. Journal of Econometrics, 2019, 210, 187-202.	6.5	2
25	A monte carlo study on two methods of calculating the mle's covariance matrix in a seemingly unrelated nonlinear regression.*. Econometric Reviews, 1995, 14, 315-330.	1.1	1
26	Bayesian Semiparametric Multivariate GARCH Modeling. SSRN Electronic Journal, 0, , .	0.4	1
27	The Long-Run Fisher Effect: Can it be Tested?. SSRN Electronic Journal, 0, , .	0.4	1
28	Measuring the Impact Intradaily Events Have on the Persistent Nature of Volatility. Dynamic Modeling and Econometrics in Economics and Finance, 2014, , 103-129.	0.5	1