

Mark J Jensen

List of Publications by Year in descending order

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Version: 2024-02-01

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	Bayesian nonparametric learning of how skill is distributed across the mutual fund industry. Journal of Econometrics, 2022, 230, 131-153.	6.5	6
2	Bayesian inference and prediction of a multiple-change-point panel model with nonparametric priors. Journal of Econometrics, 2019, 210, 187-202.	6.5	2
3	Risk, Return and Volatility Feedback: A Bayesian Nonparametric Analysis. Journal of Risk and Financial Management, 2018, 11, 52.	2.3	8
4	Robust estimation of nonstationary, fractionally integrated, autoregressive, stochastic volatility. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.3	2
5	Estimating a semiparametric asymmetric stochastic volatility model with a Dirichlet process mixture. Journal of Econometrics, 2014, 178, 523-538.	6.5	45
6	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
7	Bayesian semiparametric multivariate GARCH modeling. Journal of Econometrics, 2013, 176, 3-17.	6.5	36
8	Bayesian semiparametric stochastic volatility modeling. Journal of Econometrics, 2010, 157, 306-316.	6.5	87
9	The Long-run Fisher Effect: Can It Be Tested?. Journal of Money, Credit and Banking, 2009, 41, 221-231.	1.6	18
10	Do long swings in the business cycle lead to strong persistence in output?. Journal of Monetary Economics, 2006, 53, 597-611.	3.4	21
11	Long-run neutrality in a fractionally integrated model. Journal of Macroeconomics, 2005, 27, 257-274.	1.3	20
12	Semiparametric Bayesian Inference of Long-Memory Stochastic Volatility Models. Journal of Time Series Analysis, 2004, 25, 895-922.	1.2	45
13	Bayesian Inference of Long-Memory Stochastic Volatility via Wavelets. SSRN Electronic Journal, 2001, , .	0.4	2
14	Wavelet estimation of a local long memory parameter. Exploration Geophysics, 2000, 31, 94-103.	1.1	54
15	An alternative maximum likelihood estimator of long-memory processes using compactly supported wavelets. Journal of Economic Dynamics and Control, 2000, 24, 361-387.	1.6	110
16	An Approximate Wavelet MLE of Short- and Long-Memory Parameters. Studies in Nonlinear Dynamics and Econometrics, 1999, 3, .	0.3	17
17	Using wavelets to obtain a consistent ordinary least squares estimator of the long-memory parameter. Journal of Forecasting, 1999, 18, 17-32.	2.8	133
18	Using wavelets to obtain a consistent ordinary least squares estimator of the long-memory parameter. Journal of Forecasting, 1999, 18, 17-32.	2.8	13

#	ARTICLE	IF	CITATIONS
19	Revisiting the flexibility and regularity properties of the asymptotically ideal production model. <i>Econometric Reviews</i> , 1997, 16, 179-203.	1.1	2
20	A Homotopy Approach to Solving Nonlinear Rational Expectation Problems. <i>Computational Economics</i> , 1997, 10, 47-65.	2.6	3
21	A single-blind controlled competition among tests for nonlinearity and chaos. <i>Journal of Econometrics</i> , 1997, 82, 157-192.	6.5	192
22	A monte carlo study on two methods of calculating the mle's covariance matrix in a seemingly unrelated nonlinear regression.*. <i>Econometric Reviews</i> , 1995, 14, 315-330.	1.1	1
23	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
24	Estimating a Semiparametric Asymmetric Stochastic Volatility Model with a Dirichlet Process Mixture. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
25	Bayesian Semiparametric Multivariate GARCH Modeling. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
26	Risk, Return, and Volatility Feedback: A Bayesian Nonparametric Analysis. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
27	Bayesian Semiparametric Stochastic Volatility Modeling. <i>SSRN Electronic Journal</i> , 0, , .	0.4	13
28	The Long-Run Fisher Effect: Can it be Tested?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1