Christine Amsler

List of Publications by Year
in descending order

19 papers	749 citations	1040056 9 h-index	888059 17 g-index
19 all docs	19 docs citations	19 times ranked	446 citing authors

#	Article	IF	Citations
1	An LM Test for a Unit Root in the Presence of a Structural Change. Econometric Theory, 1995, 11, 359-368.	0.7	173
2	Endogeneity in stochastic frontier models. Journal of Econometrics, 2016, 190, 280-288.	6.5	169
3	Interpreting and Testing the Scaling Property in Models where Inefficiency Depends on Firm Characteristics. Journal of Productivity Analysis, 2006, 25, 201-212.	1.6	139
4	Endogenous environmental variables in stochastic frontier models. Journal of Econometrics, 2017, 199, 131-140.	6.5	68
5	Using Copulas to Model Time Dependence in Stochastic Frontier Models. Econometric Reviews, 2014, 33, 497-522.	1.1	43
6	A robust version of the KPSS test based on indicators. Journal of Econometrics, 2007, 137, 311-333.	6.5	42
7	Goodness of fit tests in stochastic frontier models. Journal of Productivity Analysis, 2011, 35, 95-118.	1.6	30
8	Stochastic metafrontiers. Econometric Reviews, 2017, 36, 1007-1020.	1.1	26
9	Consistency of the KPSS unit root test against fractionally integrated alternative. Economics Letters, 1997, 55, 151-160.	1.9	22
10	The KPSS Test Using Fixed-b Critical Values: Size and Power in Highly Autocorrelated Time Series. Journal of Time Series Econometrics, 2009, 1, .	0.4	7
11	Evaluating the CDF of the distribution of the stochastic frontier composed error. Journal of Productivity Analysis, 2019, 52, 29-35.	1.6	7
12	A Survey of the Use of Copulas in Stochastic Frontier Models. Springer Proceedings in Business and Economics, 2021, , 125-138.	0.3	6
13	A post-truncation parameterization of truncated normal technical inefficiency. Journal of Productivity Analysis, 2015, 44, 209-220.	1.6	5
14	A test of the null of integer integration against the alternative of fractional integration. Journal of Econometrics, 2015, 187, 217-237.	6.5	4
15	A hierarchical panel data stochastic frontier model for the estimation of stochastic metafrontiers. Empirical Economics, 2021, 60, 353-363.	3.0	4
16	Tests of Short Memory With Thick-Tailed Errors. Journal of Business and Economic Statistics, 2012, 30, 381-390.	2.9	3
17	A Comparison of the Robustness of Several Tests of Short Memory to Autocorrelated Errors. Journal of Econometric Methods, 2012, 1, .	0.6	1
18	A joint test for a unit root and common factor restrictions in the presence of a structural break. Structural Change and Economic Dynamics, 1997, 8, 221-232.	4.5	0

#	Article	IF	Citations
19	Separating different individual effects in a panel data model. Econometrics Journal, 2019, 22, 173-187.	2.3	0