Roger Koenker

List of Publications by Year
in descending order

64 papers	26,177 citations	87888 38 h-index	138484 58 g-index
70 all docs	70 docs citations	70 times ranked	14920 citing authors

#	Article	IF	Citations
1	Regression Quantiles. Econometrica, 1978, 46, 33.	4.2	9,744
2	Quantile Regression. Journal of Economic Perspectives, 2001, 15, 143-156.	5.9	3,599
3	Quantile regression for longitudinal data. Journal of Multivariate Analysis, 2004, 91, 74-89.	1.0	1,362
4	Goodness of Fit and Related Inference Processes for Quantile Regression. Journal of the American Statistical Association, 1999, 94, 1296-1310.	3.1	1,034
5	Robust Tests for Heteroscedasticity Based on Regression Quantiles. Econometrica, 1982, 50, 43.	4.2	918
6	Quantile smoothing splines. Biometrika, 1994, 81, 673-680.	2.4	485
7	Quantile Autoregression. Journal of the American Statistical Association, 2006, 101, 980-990.	3.1	466
8	Asymptotic Theory of Least Absolute Error Regression. Journal of the American Statistical Association, 1978, 73, 618-622.	3.1	453
9	The Gaussian hare and the Laplacian tortoise: computability of squared-error versus absolute-error estimators. Statistical Science, 1997, 12, 279.	2.8	401
10	Unit Root Quantile Autoregression Inference. Journal of the American Statistical Association, 2004, 99, 775-787.	3.1	363
11	Inference on the Quantile Regression Process. Econometrica, 2002, 70, 1583-1612.	4.2	306
12	Quantile regression methods for reference growth charts. Statistics in Medicine, 2006, 25, 1369-1382.	1.6	262
13	An interior point algorithm for nonlinear quantile regression. Journal of Econometrics, 1996, 71, 265-283.	6.5	230
14	Hierarchical Spline Models for Conditional Quantiles and the Demand for Electricity. Journal of the American Statistical Association, 1992, 87, 58-68.	3.1	228
15	Conditional Quantile Estimation and Inference for Arch Models. Econometric Theory, 1996, 12, 793-813.	0.7	213
16	Tests of Linear Hypotheses and l"1 Estimation. Econometrica, 1982, 50, 1577.	4.2	198
17	Reappraising Medfly Longevity. Journal of the American Statistical Association, 2001, 96, 458-468.	3.1	197
18	Quantile Regression: 40 Years On. Annual Review of Economics, 2017, 9, 155-176.	5.5	155

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19	Quantile regression methods for recursive structural equation models. Journal of Econometrics, 2006, 134, 471-506.	6.5	144
20	An Empirical Quantile Function for Linear Models with iid Errors. Journal of the American Statistical Association, 1982, 77, 407-415.	3.1	133
21	Conditional Quantile Estimation for Generalized Autoregressive Conditional Heteroscedasticity Models. Journal of the American Statistical Association, 2009, 104, 1696-1712.	3.1	121
22	An Empirical Quantile Function for Linear Models with | operatornameiid Errors. Journal of the American Statistical Association, 1982, 77, 407.	3.1	117
23	Confidence Intervals for Regression Quantiles. Contributions To Statistics, 1994, , 349-359.	0.2	115
24	Remark AS R92: A Remark on Algorithm AS 229: Computing Dual Regression Quantiles and Regression Rank Scores. Journal of the Royal Statistical Society Series C: Applied Statistics, 1994, 43, 410.	1.0	108
25	Goodness of Fit and Related Inference Processes for Quantile Regression. Journal of the American Statistical Association, 1999, 94, 1296.	3.1	97
26	L-Estimation for Linear Models. Journal of the American Statistical Association, 1987, 82, 851-857.	3.1	88
27	Galton, Edgeworth, Frisch, and prospects for quantile regression in econometrics. Journal of Econometrics, 2000, 95, 347-374.	6.5	88
28	Penalized triograms: total variation regularization for bivariate smoothing. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2004, 66, 145-163.	2.2	88
29	Additive models for quantile regression: Model selection and confidence bandaids. Brazilian Journal of Probability and Statistics, 2011, 25, .	0.4	83
30	Adaptive L-Estimation for Linear Models. Annals of Statistics, 1989, 17, 362.	2.6	81
31	A note on L-estimates for linear models. Statistics and Probability Letters, 1984, 2, 323-325.	0.7	71
32	L-Estimation for Linear Models. Journal of the American Statistical Association, 1987, 82, 851.	3.1	70
33	On reproducible econometric research. Journal of Applied Econometrics, 2009, 24, 833-847.	2.3	65
34	Quantile spline models for global temperature change. Climatic Change, 1994, 28, 395-404.	3.6	61
35	Copula-based nonlinear quantile autoregression. Econometrics Journal, 2009, 12, S50-S67.	2.3	59
36	<i>L</i>-estimatton for linear heteroscedastic models. Journal of Nonparametric Statistics, 1994, 3, 223-235.	0.9	57

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37	Quantile regression for duration data: A reappraisal of the Pennsylvania Reemployment Bonus Experiments. Empirical Economics, 2001, 26, 199-220.	3.0	57
38	M Estimation of Multivariate Regressions. Journal of the American Statistical Association, 1990, 85, 1060.	3.1	43
39	A Frisch-Newton Algorithm for Sparse Quantile Regression. Acta Mathematicae Applicatae Sinica, 2005, 21, 225-236.	0.7	43
40	<i>M</i>Estimation of Multivariate Regressions. Journal of the American Statistical Association, 1990, 85, 1060-1068.	3.1	42
41	Quantile Regression. , 2015, , 712-718.		41
42	Hierarchical Spline Models for Conditional Quantiles and the Demand for Electricity. Journal of the American Statistical Association, 1992, 87, 58.	3.1	38
43	SparseM: A Sparse Matrix Package forR. Journal of Statistical Software, 2003, 8, .	3.7	35
44	Unobserved Heterogeneity in Income Dynamics: An Empirical Bayes Perspective. Journal of Business and Economic Statistics, 2017, 35, 1-16.	2.9	32
45	Asymptotic theory and econometric practice. Journal of Applied Econometrics, 1988, 3, 139-147.	2.3	29
46	Discussion: Living beyond our means. Statistical Modelling, 2013, 13, 323-333.	1.1	17
47	Empirical Bayesball Remixed: Empirical Bayes Methods for Longitudinal Data. Journal of Applied Econometrics, 2017, 32, 575-599.	2.3	16
48	March Madness, Quantile Regression Bracketology, and the Hayek Hypothesis. Journal of Business and Economic Statistics, 2010, 28, 26-35.	2.9	13
49	Distributional vs. Quantile Regression. SSRN Electronic Journal, 0, , .	0.4	12
50	On a Problem of Robbins. International Statistical Review, 2016, 84, 224-244.	1.9	11
51	DENSITY ESTIMATION BY TOTAL VARIATION REGULARIZATION. , 2007, , 613-633.		10
52	Additive Models for Quantile Regression: An Analysis of Risk Factors for Malnutrition in India. Lecture Notes in Statistics, 2010, , 23-33.	0.2	9
53	Economic applications of quantile regression 2.0. Empirical Economics, 2022, 62, 1-6.	3.0	9
54	Stochastic Parameter Models for Panel Data: An Application to the Connecticut Peak Load Pricing Experiment. International Economic Review, 1979, 20, 707.	1.3	6

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55	Comment on â€œLocal quantile regressionâ€• Journal of Statistical Planning and Inference, 2013, 143, 1134-1135.	0.6	6
56	Consumption patterns for electricity. Journal of Econometrics, 1977, 5, 135-153.	6.5	5
57	A Gaussian compound decision bakeoff. Stat, 2014, 3, 12-16.	0.4	5
58	Censored quantile regression survival models with a cure proportion. Journal of Econometrics, 2022, 226, 192-203.	6.5	4
59	Elastic and Plastic Splines: Some Experimental Comparisons. , 2002, , 405-414.		4
60	AMEMIYA'S FORM OF THE WEIGHTED LEAST SQUARES ESTIMATOR. The Australian Journal of Statistics, 1993, 35, 155-174.	0.2	3
61	Frailty, Profile Likelihood, and Medfly Mortality. Springer Proceedings in Mathematics and Statistics, 2014, , 227-237.	0.2	1
62	Testing Stationarity Using M-Estimation. , 0, , 266-287.		0
63	A Conversation with Estate V. Khmaladze. Statistical Science, 2016, 31, .	2.8	0
64	How to be Pessimistic: Choquet Risk and Portfolio Optimization. , 2002, , 97-108.		0