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	Censored quantile regression survival models with a cure proportion. Journal of Econometrics, 2022, 226, 192-203.	6.5	4
2	Economic applications of quantile regression 2.0. Empirical Economics, 2022, 62, 1-6.	3.0	9
3	Unobserved Heterogeneity in Income Dynamics: An Empirical Bayes Perspective. Journal of Business and Economic Statistics, 2017, 35, 1-16.	2.9	32
4	Empirical Bayesball Remixed: Empirical Bayes Methods for Longitudinal Data. Journal of Applied Econometrics, 2017, 32, 575-599.	2.3	16
5	Quantile Regression: 40 Years On. Annual Review of Economics, 2017, 9, 155-176.	5.5	155
6	A Conversation with Estate V. Khmaladze. Statistical Science, 2016, 31, .	2.8	0
7	On a Problem of Robbins. International Statistical Review, 2016, 84, 224-244.	1.9	11
8	Quantile Regression. , 2015, , 712-718.		41
9	A Gaussian compound decision bakeoff. Stat, 2014, 3, 12-16.	0.4	5
10	Frailty, Profile Likelihood, and Medfly Mortality. Springer Proceedings in Mathematics and Statistics, 2014, , 227-237.	0.2	1
11	Comment on â€œLocal quantile regressionâ€. Journal of Statistical Planning and Inference, 2013, 143, 1134-1135.	0.6	6
12	Discussion: Living beyond our means. Statistical Modelling, 2013, 13, 323-333.	1.1	17
13	Additive models for quantile regression: Model selection and confidence bandaids. Brazilian Journal of Probability and Statistics, 2011, 25, .	0.4	83
14	March Madness, Quantile Regression Bracketology, and the Hayek Hypothesis. Journal of Business and Economic Statistics, 2010, 28, 26-35.	2.9	13
15	Additive Models for Quantile Regression: An Analysis of Risk Factors for Malnutrition in India. Lecture Notes in Statistics, 2010, , 23-33.	0.2	9
16	Conditional Quantile Estimation for Generalized Autoregressive Conditional Heteroscedasticity Models. Journal of the American Statistical Association, 2009, 104, 1696-1712.	3.1	121
17	On reproducible econometric research. Journal of Applied Econometrics, 2009, 24, 833-847.	2.3	65
18	Copula-based nonlinear quantile autoregression. Econometrics Journal, 2009, 12, S50-S67.	2.3	59

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19	DENSITY ESTIMATION BY TOTAL VARIATION REGULARIZATION. , 2007, , 613-633.		10
20	Quantile Autoregression. Journal of the American Statistical Association, 2006, 101, 980-990.	3.1	466
21	Quantile regression methods for reference growth charts. Statistics in Medicine, 2006, 25, 1369-1382.	1.6	262
22	Quantile regression methods for recursive structural equation models. Journal of Econometrics, 2006, 134, 471-506.	6.5	144
23	A Frisch-Newton Algorithm for Sparse Quantile Regression. Acta Mathematicae Applicatae Sinica, 2005, 21, 225-236.	0.7	43
24	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
25	Quantile regression for longitudinal data. Journal of Multivariate Analysis, 2004, 91, 74-89.	1.0	1,362
26	Unit Root Quantile Autoregression Inference. Journal of the American Statistical Association, 2004, 99, 775-787.	3.1	363
27	SparseM: A Sparse Matrix Package forR. Journal of Statistical Software, 2003, 8, .	3.7	35
28	Inference on the Quantile Regression Process. Econometrica, 2002, 70, 1583-1612.	4.2	306
29	Elastic and Plastic Splines: Some Experimental Comparisons. , 2002, , 405-414.		4
30	How to be Pessimistic: Choquet Risk and Portfolio Optimization. , 2002, , 97-108.		0
31	Quantile regression for duration data: A reappraisal of the Pennsylvania Reemployment Bonus Experiments. Empirical Economics, 2001, 26, 199-220.	3.0	57
32	Reappraising Medfly Longevity. Journal of the American Statistical Association, 2001, 96, 458-468.	3.1	197
33	Quantile Regression. Journal of Economic Perspectives, 2001, 15, 143-156.	5.9	3,599
34	Galton, Edgeworth, Frisch, and prospects for quantile regression in econometrics. Journal of Econometrics, 2000, 95, 347-374.	6.5	88
35	Goodness of Fit and Related Inference Processes for Quantile Regression. Journal of the American Statistical Association, 1999, 94, 1296-1310.	3.1	1,034
36	Goodness of Fit and Related Inference Processes for Quantile Regression. Journal of the American Statistical Association, 1999, 94, 1296.	3.1	97

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37	The Gaussian hare and the Laplacian tortoise: computability of squared-error versus absolute-error estimators. Statistical Science, 1997, 12, 279.	2.8	401
38	Conditional Quantile Estimation and Inference for Arch Models. Econometric Theory, 1996, 12, 793-813.	0.7	213
39	An interior point algorithm for nonlinear quantile regression. Journal of Econometrics, 1996, 71, 265-283.	6.5	230
40	Quantile spline models for global temperature change. Climatic Change, 1994, 28, 395-404.	3.6	61
41	Quantile smoothing splines. Biometrika, 1994, 81, 673-680.	2.4	485
42	<i>L</i>-estimatton for linear heteroscedastic models. Journal of Nonparametric Statistics, 1994, 3, 223-235.	0.9	57
43	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
44	Confidence Intervals for Regression Quantiles. Contributions To Statistics, 1994, , 349-359.	0.2	115
45	AMEMIYA'S FORM OF THE WEIGHTED LEAST SQUARES ESTIMATOR. The Australian Journal of Statistics, 1993, 35, 155-174.	0.2	3
46	Hierarchical Spline Models for Conditional Quantiles and the Demand for Electricity. Journal of the American Statistical Association, 1992, 87, 58-68.	3.1	228
47	Hierarchical Spline Models for Conditional Quantiles and the Demand for Electricity. Journal of the American Statistical Association, 1992, 87, 58.	3.1	38
48	<i>M</i>Estimation of Multivariate Regressions. Journal of the American Statistical Association, 1990, 85, 1060-1068.	3.1	42
49	M Estimation of Multivariate Regressions. Journal of the American Statistical Association, 1990, 85, 1060.	3.1	43
50	Adaptive L-Estimation for Linear Models. Annals of Statistics, 1989, 17, 362.	2.6	81
51	Asymptotic theory and econometric practice. Journal of Applied Econometrics, 1988, 3, 139-147.	2.3	29
52	L-Estimation for Linear Models. Journal of the American Statistical Association, 1987, 82, 851-857.	3.1	88
53	L-Estimation for Linear Models. Journal of the American Statistical Association, 1987, 82, 851.	3.1	70
54	A note on L-estimates for linear models. Statistics and Probability Letters, 1984, 2, 323-325.	0.7	71

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55	Robust Tests for Heteroscedasticity Based on Regression Quantiles. Econometrica, 1982, 50, 43.	4.2	918
56	An Empirical Quantile Function for Linear Models with iid Errors. Journal of the American Statistical Association, 1982, 77, 407-415.	3.1	133
57	An Empirical Quantile Function for Linear Models with | operatornameiid Errors. Journal of the American Statistical Association, 1982, 77, 407.	3.1	117
58	Tests of Linear Hypotheses and l"1 Estimation. Econometrica, 1982, 50, 1577.	4.2	198
59	Stochastic Parameter Models for Panel Data: An Application to the Connecticut Peak Load Pricing Experiment. International Economic Review, 1979, 20, 707.	1.3	6
60	Regression Quantiles. Econometrica, 1978, 46, 33.	4.2	9,744
61	Asymptotic Theory of Least Absolute Error Regression. Journal of the American Statistical Association, 1978, 73, 618-622.	3.1	453
62	Consumption patterns for electricity. Journal of Econometrics, 1977, 5, 135-153.	6.5	5
63	Testing Stationarity Using M-Estimation. , 0, , 266-287.		0
64	Distributional vs. Quantile Regression. SSRN Electronic Journal, 0, , .	0.4	12