A Ronald Gallant

List of Publications by Year
in descending order

76 papers	7,210 citations	201385 27 h-index	233125 45 g-index
82 all docs	82 docs citations	82 times ranked	2412 citing authors

#	Article	IF	Citations
1	Stock Prices and Volume. Review of Financial Studies, 1992, 5, 199-242.	3.7	1,119
2	Which Moments to Match?. Econometric Theory, 1996, 12, 657-681.	0.6	810
3	Alternative models for stock price dynamics. Journal of Econometrics, 2003, 116, 225-257.	3.5	721
4	Semi-Nonparametric Maximum Likelihood Estimation. Econometrica, 1987, 55, 363.	2.6	645
5	Quadratic Term Structure Models: Theory and Evidence. Review of Financial Studies, 2002, 15, 243-288.	3.7	381
6	Seminonparametric Estimation of Conditionally Constrained Heterogeneous Processes: Asset Pricing Applications. Econometrica, 1989, 57, 1091.	2.6	350
7	Nonlinear Dynamic Structures. Econometrica, 1993, 61, 871.	2.6	342
8	Numerical Techniques for Maximum Likelihood Estimation of Continuous-Time Diffusion Processes. Journal of Business and Economic Statistics, 2002, 20, 297-338.	1.8	292
9	On learning the derivatives of an unknown mapping with multilayer feedforward networks. Neural Networks, 1992, 5, 129-138.	3.3	249
10	Using Daily Range Data to Calibrate Volatility Diffusions and Extract the Forward Integrated Variance. Review of Economics and Statistics, 1999, 81, 617-631.	2.3	230
11	The nonlinear mixed effects model with a smooth random effects density. Biometrika, 1993, 80, 475-488.	1.3	191
12	Reprojecting Partially Observed Systems with Application to Interest Rate Diffusions. Journal of the American Statistical Association, 1998, 93, 10-24.	1.8	159
13	On unification of the asymptotic theory of nonlinear econometric models. Econometric Reviews, 1982, 1, 151-190.	0.5	137
14	Nonlinear Regression with Autocorrelated Errors. Journal of the American Statistical Association, 1976, 71, 961-967.	1.8	132
15	Estimating the Lyapunov Exponent of a Chaotic System with Nonparametric Regression. Journal of the American Statistical Association, 1992, 87, 682-695.	1.8	124
16	An Elasticity can be Estimated Consistently without a Priori Knowledge of Functional Form. Econometrica, 1983, 51, 1731.	2.6	109
17	Rational Pessimism, Rational Exuberance, and Asset Pricing Models. Review of Economic Studies, 2007, 74, 1005-1033.	2.9	107
18	Smooth nonparametric maximum likelihood estimation for population pharmacokinetics, with application to quinidine. Journal of Pharmacokinetics and Pharmacodynamics, 1992, 20, 529-556.	0.6	103

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19	Statistical Inference in an Implicit, Nonlinear, Simultaneous Equation Mode in the Context of Maximum Likelihood Estimation. Econometrica, 1980, 48, 697.	2.6	79
20	Adaptive Rules for Seminonparametric Estimators That Achieve Asymptotic Normality. Econometric Theory, 1991, 7, 307-340.	0.6	72
21	Robustness of nonlinearity and chaos tests to measurement error, inference method, and sample size. Journal of Economic Behavior and Organization, 1995, 27, 301-320.	1.0	62
22	Testing a Subset of the Parameters of a Nonlinear Regression Model. Journal of the American Statistical Association, 1975, 70, 927-932.	1.8	52
23	ESTIMATION OF CONTINUOUS-TIME MODELS FOR STOCK RETURNS AND INTEREST RATES. Macroeconomic Dynamics, 1997, 1, 135-168.	0.6	50
24	The relative efficiency of method of moments estimators. Journal of Econometrics, 1999, 92, 149-172.	3.5	46
25	Reprojecting Partially Observed Systems with Application to Interest Rate Diffusions. , 0, .		46
26	Testing a Nonlinear Regression Specification: A Nonregular Case. Journal of the American Statistical Association, 1977, 72, 523-530.	1.8	42
27	Convergence rates for single hidden layer feedforward networks. Neural Networks, 1994, 7, 147-158.	3.3	41
28	Convergence Rates of SNP Density Estimators. Econometrica, 1996, 64, 719.	2.6	41
29	Which Moments to Match?. SSRN Electronic Journal, 1998, , .	0.4	40
30	Estimating the Lyapunov Exponent of a Chaotic System with Nonparametric Regression. , 0, .		37
31	Simulated Score Methods and Indirect Inference for Continuous-time Models. , 2010, , 427-477.		33
32	Nonlinear Regression with Autocorrelated Errors. , 0, .		31
33	Testing a Subset of the Parameters of a Nonlinear Regression Model. , 0, .		25
34	On the Determination of General Scientific Models With Application to Asset Pricing. Journal of the American Statistical Association, 2009, 104, 117-131.	1.8	23
35	Identification and consistency in semi-nonparametric regression. , 0, , 145-170.		22
36	The Dynamic Spillovers of Entry: An Application to the Generic Drug Industry. Management Science, 2018, 64, 1189-1211.	2.4	22

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37	The null and non-null asymptotic distribution of the Cox test for multivariate nonlinear regression. Journal of Econometrics, 1983, 21, 5-33.	3.5	21
38	Explicit Estimators of Parametric Functions in Nonlinear Regression. Journal of the American Statistical Association, 1980, 75, 182-193.	1.8	19
39	Estimation of Stochastic Volatility Models with Diagnostics. SSRN Electronic Journal, 1997, , .	0.4	19
40	Habit, Long-Run Risks, Prospect? A Statistical Inquiry. Journal of Financial Econometrics, 2011, 9, 589-618.	0.8	17
41	Bayesian estimation of state space models using moment conditions. Journal of Econometrics, 2017, 201, 198-211.	3.5	16
42	Using Daily Range Data to Calibrate Volatility Diffusions and Extract the Forward Integrated Variance. SSRN Electronic Journal, 2000, , .	0.4	11
43	Does Smooth Ambiguity Matter for Asset Pricing?. Review of Financial Studies, 0, , .	3.7	11
44	Reflections on the Probability Space Induced by Moment Conditions with Implications for Bayesian Inference. Journal of Financial Econometrics, 2016, 14, 229-247.	0.8	10
45	Explicit Estimators of Parametric Functions in Nonlinear Regression. , 0, .		10
46	Computing methods for linear models subject to linear parametric constraints. Journal of Statistical Computation and Simulation, 1975, 3, 283-296.	0.7	8
47	A Bayesian approach to estimation of dynamic models with small and large number of heterogeneous players and latent serially correlated states. Journal of Econometrics, 2018, 203, 19-32.	3.5	8
48	Reflections on the Probability Space Induced by Moment Conditions with Implications for Bayesian Inference â€" Author Response to Comments: Table 1.. Journal of Financial Econometrics, 2016, 14, 284-294.	0.8	7
49	Testing a Nonlinear Regression Specification: A Nonregular Case. , 0, .		7
50	Estimation of Continuous Time Models for Stock Returns and Interest Rates. SSRN Electronic Journal, 1997, , .	0.4	6
51	Specification Analysis of Continuous Time Models in Finance. , 1996, , 357-383.		5
52	SNP: nonparametric time series analysis. , 2010, , 245-249.		5
53	Habit, Long-Run Risks, Prospect? A Statistical Inquiry. SSRN Electronic Journal, 0, , .	0.4	5
54	Complementary Bayesian method of moments strategies. Journal of Applied Econometrics, 2020, 35, 422-439.	1.3	4

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55	Nonlinear Simultaneous Equations Models. Wiley Series in Probability and Statistics, 0, , 405-486.	0.0	2
56	Nonparametric Bayes subject to overidentified moment conditions. Journal of Econometrics, 2021, , .	3.5	2
57	SNP: Nonparametric Time Series Analysis. , 2008, , 1-4.		2
58	Univariate Nonlinear Regression. Wiley Series in Probability and Statistics, 0, , 1-122.	0.0	1
59	A Gaussian approximation scheme for computation of option prices in stochastic volatility models. Journal of Econometrics, 2008, 146, 44-58.	3.5	1
60	Exact Bayesian moment based inference for the distribution of the small-time movements of an ItÃ´ semimartingale. Journal of Econometrics, 2018, 205, 140-155.	3.5	1
61	Specification Analysis of Continuous Time Models in Finance. SSRN Electronic Journal, 0, , .	0.4	1
62	Non-linear Methods in Econometrics. , 1990, , 160-166.		1
63	Wiley Series in Probability and Mathematical Statistics. Wiley Series in Probability and Statistics, 0, , 611-616.	0.0	0
64	Multivariate Nonlinear Regression. Wiley Series in Probability and Statistics, 0, , 267-404.	0.0	0
65	Univariate Nonlinear Regression: Special Situations. Wiley Series in Probability and Statistics, 0, , 123-147.	0.0	0
66	A Unified Asymptotic Theory of Nonlinear Models with Regression Structure. Wiley Series in Probability and Statistics, 0, , 148-252.	0.0	0
67	Univariate Nonlinear Regression: Asymptotic Theory. Wiley Series in Probability and Statistics, 0, , 253-266.	0.0	0
68	A Unified Asymptotic Theory for Dynamic Nonlinear Models. Wiley Series in Probability and Statistics, 0, , 487-594.	0.0	0
69	Nonlinear Statistical Models. Journal of Business and Economic Statistics, 1988, 6, 518.	1.8	0
70	Does Smooth Ambiguity Matter for Asset Pricing?. SSRN Electronic Journal, 0, , .	0.4	0
71	Cash Flows Discounted Using a Model-Free SDF Extracted under a Yield Curve Prior. Journal of Risk and Financial Management, 2021, 14, 100.	1.1	0
72	Constrained estimation using penalization and MCMC. Journal of Econometrics, 2021, , .	3.5	0

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73	Can We Explain the Sign-Switching Behavior of Cross-Country Interest Rate Correlations?. SSRN Electronic Journal, 0, , .	0.4	0
74	Non-linear Methods in Econometrics. , 1987, , 1-6.		0
75	Non-linear Methods in Econometrics. , 2018, , 9589-9594.		0
76	SNP: Nonparametric Time Series Analysis. , 2018, , 12461-12465.		0