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	Nonparametric Bayes subject to overidentified moment conditions. Journal of Econometrics, 2021, , .	3.5	2
2	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
3	Constrained estimation using penalization and MCMC. Journal of Econometrics, 2021, , .	3.5	0
4	Complementary Bayesian method of moments strategies. Journal of Applied Econometrics, 2020, 35, 422-439.	1.3	4
5	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
6	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
7	The Dynamic Spillovers of Entry: An Application to the Generic Drug Industry. Management Science, 2018, 64, 1189-1211.	2.4	22
8	Non-linear Methods in Econometrics. , 2018, , 9589-9594.		0
9	SNP: Nonparametric Time Series Analysis. , 2018, , 12461-12465.		0
10	Bayesian estimation of state space models using moment conditions. Journal of Econometrics, 2017, 201, 198-211.	3.5	16
11	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
12	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
13	Habit, Long-Run Risks, Prospect? A Statistical Inquiry. Journal of Financial Econometrics, 2011, 9, 589-618.	0.8	17
14	SNP: nonparametric time series analysis. , 2010, , 245-249.		5
15	Simulated Score Methods and Indirect Inference for Continuous-time Models. , 2010, , 427-477.		33
16	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
17	A Gaussian approximation scheme for computation of option prices in stochastic volatility models. Journal of Econometrics, 2008, 146, 44-58.	3.5	1
18	SNP: Nonparametric Time Series Analysis. , 2008, , 1-4.		2

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19	Rational Pessimism, Rational Exuberance, and Asset Pricing Models. Review of Economic Studies, 2007, 74, 1005-1033.	2.9	107
20	Alternative models for stock price dynamics. Journal of Econometrics, 2003, 116, 225-257.	3.5	721
21	Numerical Techniques for Maximum Likelihood Estimation of Continuous-Time Diffusion Processes. Journal of Business and Economic Statistics, 2002, 20, 297-338.	1.8	292
22	Quadratic Term Structure Models: Theory and Evidence. Review of Financial Studies, 2002, 15, 243-288.	3.7	381
23	Using Daily Range Data to Calibrate Volatility Diffusions and Extract the Forward Integrated Variance. SSRN Electronic Journal, 2000, , .	0.4	11
24	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
25	The relative efficiency of method of moments estimators. Journal of Econometrics, 1999, 92, 149-172.	3.5	46
26	Reprojecting Partially Observed Systems with Application to Interest Rate Diffusions. Journal of the American Statistical Association, 1998, 93, 10-24.	1.8	159
27	Which Moments to Match?. SSRN Electronic Journal, 1998, , .	0.4	40
28	ESTIMATION OF CONTINUOUS-TIME MODELS FOR STOCK RETURNS AND INTEREST RATES. Macroeconomic Dynamics, 1997, 1, 135-168.	0.6	50
29	Estimation of Stochastic Volatility Models with Diagnostics. SSRN Electronic Journal, 1997, , .	0.4	19
30	Estimation of Continuous Time Models for Stock Returns and Interest Rates. SSRN Electronic Journal, 1997, , .	0.4	6
31	Convergence Rates of SNP Density Estimators. Econometrica, 1996, 64, 719.	2.6	41
32	Which Moments to Match?. Econometric Theory, 1996, 12, 657-681.	0.6	810
33	Specification Analysis of Continuous Time Models in Finance. , 1996, , 357-383.		5
34	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
35	Convergence rates for single hidden layer feedforward networks. Neural Networks, 1994, 7, 147-158.	3.3	41
36	Nonlinear Dynamic Structures. Econometrica, 1993, 61, 871.	2.6	342

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37	The nonlinear mixed effects model with a smooth random effects density. Biometrika, 1993, 80, 475-488.	1.3	191
38	Stock Prices and Volume. Review of Financial Studies, 1992, 5, 199-242.	3.7	1,119
39	Estimating the Lyapunov Exponent of a Chaotic System with Nonparametric Regression. Journal of the American Statistical Association, 1992, 87, 682-695.	1.8	124
40	On learning the derivatives of an unknown mapping with multilayer feedforward networks. Neural Networks, 1992, 5, 129-138.	3.3	249
41	Smooth nonparametric maximum likelihood estimation for population pharmacokinetics, with application to quinidine. Journal of Pharmacokinetics and Pharmacodynamics, 1992, 20, 529-556.	0.6	103
42	Adaptive Rules for Seminonparametric Estimators That Achieve Asymptotic Normality. Econometric Theory, 1991, 7, 307-340.	0.6	72
43	Non-linear Methods in Econometrics. , 1990, , 160-166.		1
44	Seminonparametric Estimation of Conditionally Constrained Heterogeneous Processes: Asset Pricing Applications. Econometrica, 1989, 57, 1091.	2.6	350
45	Nonlinear Statistical Models. Journal of Business and Economic Statistics, 1988, 6, 518.	1.8	0
46	Semi-Nonparametric Maximum Likelihood Estimation. Econometrica, 1987, 55, 363.	2.6	645
47	Non-linear Methods in Econometrics. , 1987, , 1-6.		0
48	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
49	An Elasticity can be Estimated Consistently without a Priori Knowledge of Functional Form. Econometrica, 1983, 51, 1731.	2.6	109
50	On unification of the asymptotic theory of nonlinear econometric models. Econometric Reviews, 1982, 1, 151-190.	0.5	137
51	Statistical Inference in an Implicit, Nonlinear, Simultaneous Equation Mode in the Context of Maximum Likelihood Estimation. Econometrica, 1980, 48, 697.	2.6	79
52	Explicit Estimators of Parametric Functions in Nonlinear Regression. Journal of the American Statistical Association, 1980, 75, 182-193.	1.8	19
53	Testing a Nonlinear Regression Specification: A Nonregular Case. Journal of the American Statistical Association, 1977, 72, 523-530.	1.8	42
54	Nonlinear Regression with Autocorrelated Errors. Journal of the American Statistical Association, 1976, 71, 961-967.	1.8	132

#	ARTICLE	IF	CITATIONS
55	Computing methods for linear models subject to linear parametric constraints. Journal of Statistical Computation and Simulation, 1975, 3, 283-296.	0.7	8
56	Testing a Subset of the Parameters of a Nonlinear Regression Model. Journal of the American Statistical Association, 1975, 70, 927-932.	1.8	52
57	Nonlinear Simultaneous Equations Models. Wiley Series in Probability and Statistics, 0, , 405-486.	0.0	2
58	Wiley Series in Probability and Mathematical Statistics. Wiley Series in Probability and Statistics, 0, , 611-616.	0.0	0
59	Multivariate Nonlinear Regression. Wiley Series in Probability and Statistics, 0, , 267-404.	0.0	0
60	Identification and consistency in semi-nonparametric regression. , 0, , 145-170.		22
61	Univariate Nonlinear Regression. Wiley Series in Probability and Statistics, 0, , 1-122.	0.0	1
62	Univariate Nonlinear Regression: Special Situations. Wiley Series in Probability and Statistics, 0, , 123-147.	0.0	0
63	A Unified Asymptotic Theory of Nonlinear Models with Regression Structure. Wiley Series in Probability and Statistics, 0, , 148-252.	0.0	0
64	Univariate Nonlinear Regression: Asymptotic Theory. Wiley Series in Probability and Statistics, 0, , 253-266.	0.0	0
65	A Unified Asymptotic Theory for Dynamic Nonlinear Models. Wiley Series in Probability and Statistics, 0, , 487-594.	0.0	0
66	Does Smooth Ambiguity Matter for Asset Pricing?. SSRN Electronic Journal, 0, , .	0.4	0
67	Does Smooth Ambiguity Matter for Asset Pricing?. Review of Financial Studies, 0, , .	3.7	11
68	Habit, Long-Run Risks, Prospect? A Statistical Inquiry. SSRN Electronic Journal, 0, , .	0.4	5
69	Specification Analysis of Continuous Time Models in Finance. SSRN Electronic Journal, 0, , .	0.4	1
70	Testing a Subset of the Parameters of a Nonlinear Regression Model. , 0, .		25
71	Testing a Nonlinear Regression Specification: A Nonregular Case. , 0, .		7
72	Nonlinear Regression with Autocorrelated Errors. , 0, .		31

#	Article	IF	Citations
73	Explicit Estimators of Parametric Functions in Nonlinear Regression. , 0, .		10
74	Estimating the Lyapunov Exponent of a Chaotic System with Nonparametric Regression. , 0, .		37
75	Reprojecting Partially Observed Systems with Application to Interest Rate Diffusions. , 0, .		46
76	Can We Explain the Sign-Switching Behavior of Cross-Country Interest Rate Correlations?. SSRN Electronic Journal, 0, , .	0.4	0