

Michael Jansson

List of Publications by Year in descending order

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33
papers

1,583
citations

471061

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h-index

500791

28
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36
all docs

36
docs citations

36
times ranked

605
citing authors

#	ARTICLE	IF	CITATIONS
1	AVERAGE DENSITY ESTIMATORS: EFFICIENCY AND BOOTSTRAP CONSISTENCY. <i>Econometric Theory</i> , 2022, 38, 1140-1174.	0.6	3
2	Local regression distribution estimators. <i>Journal of Econometrics</i> , 2021, , 105074.	3.5	9
3	Simple Local Polynomial Density Estimators. <i>Journal of the American Statistical Association</i> , 2020, 115, 1449-1455.	1.8	246
4	Bootstrap-Based Inference for Cube Root Asymptotics. <i>Econometrica</i> , 2020, 88, 2203-2219.	2.6	14
5	Two-Step Estimation and Inference with Possibly Many Included Covariates. <i>Review of Economic Studies</i> , 2019, 86, 1095-1122.	2.9	35
6	Inference in Linear Regression Models with Many Covariates and Heteroscedasticity. <i>Journal of the American Statistical Association</i> , 2018, 113, 1350-1361.	1.8	58
7	ALTERNATIVE ASYMPTOTICS AND THE PARTIALLY LINEAR MODEL WITH MANY REGRESSORS. <i>Econometric Theory</i> , 2018, 34, 277-301.	0.6	26
8	Manipulation Testing Based on Density Discontinuity. <i>The Stata Journal</i> , 2018, 18, 234-261.	0.9	319
9	Kernel-Based Semiparametric Estimators: Small Bandwidth Asymptotics and Bootstrap Consistency. <i>Econometrica</i> , 2018, 86, 955-995.	2.6	35
10	Improved likelihood ratio tests for cointegration rank in the VAR model. <i>Journal of Econometrics</i> , 2015, 184, 97-110.	3.5	12
11	BOOTSTRAPPING DENSITY-WEIGHTED AVERAGE DERIVATIVES. <i>Econometric Theory</i> , 2014, 30, 1135-1164.	0.6	15
12	SMALL BANDWIDTH ASYMPTOTICS FOR DENSITY-WEIGHTED AVERAGE DERIVATIVES. <i>Econometric Theory</i> , 2014, 30, 176-200.	0.6	32
13	Generalized Jackknife Estimators of Weighted Average Derivatives. <i>Journal of the American Statistical Association</i> , 2013, 108, 1243-1256.	1.8	30
14	Nearly Efficient Likelihood Ratio Tests of the Unit Root Hypothesis. <i>Econometrica</i> , 2012, 80, 2321-2332.	2.6	23
15	Bootstrapping Density-Weighted Average Derivatives. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	2
16	Robust Data-Driven Inference for Density-Weighted Average Derivatives. <i>Journal of the American Statistical Association</i> , 2010, 105, 1070-1083.	1.8	30
17	Nearly Efficient Likelihood Ratio Tests of the Unit Root Hypothesis. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	2
18	Finite sample inference for quantile regression models. <i>Journal of Econometrics</i> , 2009, 152, 93-103.	3.5	47

#	ARTICLE	IF	CITATIONS
19	Semiparametric Power Envelopes for Tests of the Unit Root Hypothesis. <i>Econometrica</i> , 2008, 76, 1103-1142.	2.6	32
20	Semiparametric Power Envelopes for Tests of the Unit Root Hypothesis. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	16
21	Optimal Inference in Regression Models with Nearly Integrated Regressors. <i>Econometrica</i> , 2006, 74, 681-714.	2.6	179
22	Point optimal tests of the null hypothesis of cointegration. <i>Journal of Econometrics</i> , 2005, 124, 187-201.	3.5	19
23	Tests of the Null Hypothesis of Cointegration Based on Efficient Tests for a Unit MA Root. , 2005, , 357-374.		1
24	Improving Size and Power in the Unit Root Testing. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	10
25	Optimal Power for Testing Potential Cointegrating Vectors With Known Parameters for Nonstationarity. <i>Journal of Business and Economic Statistics</i> , 2005, 23, 34-48.	1.8	33
26	Optimal Inference in Regression Models with Nearly Integrated Regressors. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	15
27	The Error in Rejection Probability of Simple Autocorrelation Robust Tests. <i>Econometrica</i> , 2004, 72, 937-946.	2.6	102
28	STATIONARITY TESTING WITH COVARIATES. <i>Econometric Theory</i> , 2004, 20, .	0.6	24
29	Testing for unit roots with stationary covariates. <i>Journal of Econometrics</i> , 2003, 115, 75-89.	3.5	80
30	REGRESSION THEORY FOR NEARLY COINTEGRATED TIME SERIES. <i>Econometric Theory</i> , 2002, 18, 1309-1335.	0.6	12
31	CONSISTENT COVARIANCE MATRIX ESTIMATION FOR LINEAR PROCESSES. <i>Econometric Theory</i> , 2002, 18, 1449-1459.	0.6	98
32	Improved Likelihood Ratio Tests for Cointegration Rank in the VAR Model. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
33	Finite Sample Inference for Quantile Regression Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7