

Oliver Linton

List of Publications by Year in descending order

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110
papers

5,203
citations

117625

34
h-index

114465

63
g-index

111
all docs

111
docs citations

111
times ranked

1906
citing authors

#	ARTICLE	IF	CITATIONS
1	Consistent Testing for Stochastic Dominance under General Sampling Schemes. <i>Review of Economic Studies</i> , 2005, 72, 735-765.	5.4	404
2	A kernel method of estimating structured nonparametric regression based on marginal integration. <i>Biometrika</i> , 1995, 82, 93-100.	2.4	383
3	Estimation of Semiparametric Models when the Criterion Function Is Not Smooth. <i>Econometrica</i> , 2003, 71, 1591-1608.	4.2	334
4	The cross-quantilogram: Measuring quantile dependence and testing directional predictability between time series. <i>Journal of Econometrics</i> , 2016, 193, 251-270.	6.5	294
5	A Kernel Method of Estimating Structured Nonparametric Regression Based on Marginal Integration. <i>Biometrika</i> , 1995, 82, 93.	2.4	205
6	Semiparametric Regression Analysis With Missing Response at Random. <i>Journal of the American Statistical Association</i> , 2004, 99, 334-345.	3.1	185
7	An improved bootstrap test of stochastic dominance. <i>Journal of Econometrics</i> , 2010, 154, 186-202.	6.5	133
8	Chapter 38 Applied nonparametric methods. <i>Handbook of Econometrics</i> , 1994, , 2295-2339.	1.0	132
9	Adaptive Estimation in ARCH Models. <i>Econometric Theory</i> , 1993, 9, 539-569.	0.7	128
10	Evaluating Value-at-Risk Models via Quantile Regression. <i>Journal of Business and Economic Statistics</i> , 2011, 29, 150-160.	2.9	125
11	Efficient Semiparametric Estimation of the Fama-French Model and Extensions. <i>Econometrica</i> , 2012, 80, 713-754.	4.2	120
12	Nonparametric neural network estimation of Lyapunov exponents and a direct test for chaos. <i>Journal of Econometrics</i> , 2004, 120, 1-33.	6.5	104
13	A smoothed least squares estimator for threshold regression models. <i>Journal of Econometrics</i> , 2007, 141, 704-735.	6.5	103
14	Second Order Approximation in the Partially Linear Regression Model. <i>Econometrica</i> , 1995, 63, 1079.	4.2	99
15	Estimating quadratic variation consistently in the presence of endogenous and diurnal measurement error. <i>Journal of Econometrics</i> , 2008, 147, 47-59.	6.5	96
16	Are there Monday effects in stock returns: A stochastic dominance approach. <i>Journal of Empirical Finance</i> , 2007, 14, 736-755.	1.8	90
17	UNIFORM BAHADUR REPRESENTATION FOR LOCAL POLYNOMIAL ESTIMATES OF M-REGRESSION AND ITS APPLICATION TO THE ADDITIVE MODEL. <i>Econometric Theory</i> , 2010, 26, 1529-1564.	0.7	78
18	Nonparametric Censored and Truncated Regression. <i>Econometrica</i> , 2002, 70, 765-779.	4.2	77

#	ARTICLE	IF	CITATIONS
19	Yield curve estimation by kernel smoothing methods. <i>Journal of Econometrics</i> , 2001, 105, 185-223.	6.5	76
20	Nonparametric estimation and inference about the overlap of two distributions. <i>Journal of Econometrics</i> , 2012, 171, 1-23.	6.5	69
21	Efficient estimation of a multivariate multiplicative volatility model. <i>Journal of Econometrics</i> , 2010, 159, 55-73.	6.5	68
22	Estimation of a semiparametric transformation model. <i>Annals of Statistics</i> , 2008, 36, .	2.6	66
23	Local nonlinear least squares: Using parametric information in nonparametric regression. <i>Journal of Econometrics</i> , 2000, 99, 63-106.	6.5	60
24	Testing the capital asset pricing model efficiently under elliptical symmetry: a semiparametric approach. <i>Journal of Applied Econometrics</i> , 2002, 17, 617-639.	2.3	60
25	Semiparametric estimation of a characteristic-based factor model of common stock returns. <i>Journal of Empirical Finance</i> , 2007, 14, 694-717.	1.8	60
26	ESTIMATION FOR A NONSTATIONARY SEMI-STRONG GARCH(1,1) MODEL WITH HEAVY-TAILED ERRORS. <i>Econometric Theory</i> , 2010, 26, 1-28.	0.7	56
27	Testing for Stochastic Monotonicity. <i>Econometrica</i> , 2009, 77, 585-602.	4.2	52
28	The asymptotic distribution of nonparametric estimates of the Lyapunov exponent for stochastic time series. <i>Journal of Econometrics</i> , 1999, 91, 1-42.	6.5	51
29	Is There Chaos in The World Economy? A Nonparametric Test Using Consistent Standard Errors*. <i>International Economic Review</i> , 2003, 44, 331-357.	1.3	50
30	A flexible semiparametric forecasting model for time series. <i>Journal of Econometrics</i> , 2015, 187, 345-357.	6.5	50
31	Testing for the stochastic dominance efficiency of a given portfolio. <i>Econometrics Journal</i> , 2014, 17, S59-S74.	2.3	47
32	A CLOSED-FORM ESTIMATOR FOR THE GARCH(1,1) MODEL. <i>Econometric Theory</i> , 2006, 22, .	0.7	46
33	Some higher-order theory for a consistent non-parametric model specification test. <i>Journal of Statistical Planning and Inference</i> , 2003, 109, 125-154.	0.6	45
34	An Asymptotic Expansion in the GARCH(l, 1) Model. <i>Econometric Theory</i> , 1997, 13, 558-581.	0.7	44
35	The common and specific components of dynamic volatility. <i>Journal of Econometrics</i> , 2006, 132, 231-255.	6.5	44
36	Semiparametric Ultra-High Dimensional Model Averaging of Nonlinear Dynamic Time Series. <i>Journal of the American Statistical Association</i> , 2018, 113, 919-932.	3.1	41

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37	A multiplicative bias reduction method for nonparametric regression. <i>Statistics and Probability Letters</i> , 1994, 19, 181-187.	0.7	40
38	Testing Forward Exchange Rate Unbiasedness Efficiently: A Semiparametric Approach. <i>Journal of Applied Economics</i> , 2004, 7, 325-353.	1.3	38
39	The Shape of the Risk Premium. <i>Journal of Business and Economic Statistics</i> , 2003, 21, 354-367.	2.9	37
40	Classification of Non-Parametric Regression Functions in Longitudinal Data Models. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2017, 79, 5-27.	2.2	37
41	Estimating features of a distribution from binomial data. <i>Journal of Econometrics</i> , 2011, 162, 170-188.	6.5	34
42	On a semiparametric survival model with flexible covariate effect. <i>Annals of Statistics</i> , 1998, 26, 215.	2.6	33
43	Estimation of semiparametric locally stationary diffusion models. <i>Journal of Econometrics</i> , 2012, 170, 210-233.	6.5	33
44	When will the Covid-19 pandemic peak?. <i>Journal of Econometrics</i> , 2021, 220, 130-157.	6.5	32
45	LOCAL LINEAR FITTING UNDER NEAR EPOCH DEPENDENCE. <i>Econometric Theory</i> , 2007, 23, .	0.7	31
46	Additive nonparametric models with time variable and both stationary and nonstationary regressors. <i>Journal of Econometrics</i> , 2018, 207, 212-236.	6.5	29
47	Nonparametric Matching and Efficient Estimators of Homothetically Separable Functions. <i>Econometrica</i> , 2007, 75, 1209-1227.	4.2	27
48	LOCAL LINEAR FITTING UNDER NEAR EPOCH DEPENDENCE: UNIFORM CONSISTENCY WITH CONVERGENCE RATES. <i>Econometric Theory</i> , 2012, 28, 935-958.	0.7	27
49	ESTIMATION OF AND INFERENCE ABOUT THE EXPECTED SHORTFALL FOR TIME SERIES WITH INFINITE VARIANCE. <i>Econometric Theory</i> , 2013, 29, 771-807.	0.7	27
50	The Effect of Fragmentation in Trading on Market Quality in the UK Equity Market. <i>Journal of Applied Econometrics</i> , 2016, 31, 192-213.	2.3	27
51	A semiparametric panel model for unbalanced data with application to climate change in the United Kingdom. <i>Journal of Econometrics</i> , 2011, 164, 92-115.	6.5	26
52	Semiparametric estimation of Markov decision processes with continuous state space. <i>Journal of Econometrics</i> , 2012, 166, 320-341.	6.5	26
53	A ReMeDI for Microstructure Noise. <i>Econometrica</i> , 2022, 90, 367-389.	4.2	26
54	Asymptotic Expansions for Some Semiparametric Program Evaluation Estimators. , 2005, , 149-170.		24

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55	A NONPARAMETRIC REGRESSION ESTIMATOR THAT ADAPTS TO ERROR DISTRIBUTION OF UNKNOWN FORM. <i>Econometric Theory</i> , 2007, 23, .	0.7	24
56	A Nonparametric Prewhitened Covariance Estimator. <i>Journal of Time Series Analysis</i> , 2002, 23, 215-250.	1.2	23
57	Implications of High-Frequency Trading for Security Markets. <i>Annual Review of Economics</i> , 2018, 10, 237-259.	5.5	22
58	Nonparametric factor analysis of residual time series. <i>Test</i> , 2001, 10, 161-182.	1.1	21
59	A semiparametric model for heterogeneous panel data with fixed effects. <i>Journal of Econometrics</i> , 2015, 188, 327-345.	6.5	21
60	NONPARAMETRIC TRANSFORMATION REGRESSION WITH NONSTATIONARY DATA. <i>Econometric Theory</i> , 2016, 32, 1-29.	0.7	21
61	Estimating the quadratic covariation matrix for asynchronously observed high frequency stock returns corrupted by additive measurement error. <i>Journal of Econometrics</i> , 2016, 191, 325-347.	6.5	21
62	NONPARAMETRIC ESTIMATION WITH AGGREGATED DATA. <i>Econometric Theory</i> , 2002, 18, 420-468.	0.7	20
63	Nonparametric Estimation of a Multifactor Heath-Jarrow-Morton Model: An Integrated Approach. <i>Journal of Financial Econometrics</i> , 2004, 2, 251-289.	1.5	20
64	A discrete choice model for large heterogeneous panels with interactive fixed effects with an application to the determinants of corporate bond issuance. <i>Journal of Applied Econometrics</i> , 2017, 32, 1226-1243.	2.3	20
65	A polarization-cohesion perspective on cross-country convergence. <i>Journal of Economic Growth</i> , 2012, 17, 49-69.	1.9	19
66	Edgeworth Approximation for MINPIN Estimators in Semiparametric Regression Models. <i>Econometric Theory</i> , 1996, 12, 30-60.	0.7	18
67	THE LIVE METHOD FOR GENERALIZED ADDITIVE VOLATILITY MODELS. <i>Econometric Theory</i> , 2004, 20, .	0.7	18
68	Identification and nonparametric estimation of a transformed additively separable model. <i>Journal of Econometrics</i> , 2010, 156, 392-407.	6.5	18
69	Nonparametric estimation of a periodic sequence in the presence of a smooth trend. <i>Biometrika</i> , 2014, 101, 121-140.	2.4	18
70	03.5.2. Consistent Standard Errors for Target Variance Approach to GARCH Estimation Solution. <i>Econometric Theory</i> , 2004, 20, .	0.7	17
71	A new semiparametric estimation approach for large dynamic covariance matrices with multiple conditioning variables. <i>Journal of Econometrics</i> , 2019, 212, 155-176.	6.5	17
72	Edgeworth approximations for semiparametric instrumental variable estimators and test statistics. <i>Journal of Econometrics</i> , 2002, 106, 325-368.	6.5	15

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73	Estimation and inference in semiparametric quantile factor models. Journal of Econometrics, 2021, 222, 295-323.	6.5	14
74	A coupled component DCS-EGARCH model for intraday and overnight volatility. Journal of Econometrics, 2020, 217, 176-201.	6.5	14
75	Consistent estimation of a general nonparametric regression function in time series. Journal of Econometrics, 2009, 152, 70-78.	6.5	13
76	AVERAGING OF AN INCREASING NUMBER OF MOMENT CONDITION ESTIMATORS. Econometric Theory, 2016, 32, 30-70.	0.7	13
77	Nonparametric regression with filtered data. Bernoulli, 2011, 17, .	1.3	11
78	Similarity, dissimilarity and exceptionality: generalizing Gini's transvariation to measure "differentness" in many distributions. Metron, 2017, 75, 161-180.	1.2	11
79	A unified framework for efficient estimation of general treatment models. Quantitative Economics, 2021, 12, 779-816.	1.4	11
80	Flexible Term Structure Estimation: Which Method is Preferred?. Metrika, 2006, 63, 99-122.	0.8	10
81	GLOBAL BAHADUR REPRESENTATION FOR NONPARAMETRIC CENSORED REGRESSION QUANTILES AND ITS APPLICATIONS. Econometric Theory, 2013, 29, 941-968.	0.7	10
82	Nonparametric estimation of infinite order regression and its application to the risk-return tradeoff. Journal of Econometrics, 2020, 219, 389-424.	6.5	10
83	Semiparametric dynamic portfolio choice with multiple conditioning variables. Journal of Econometrics, 2016, 194, 309-318.	6.5	9
84	Non-parametric regression with a latent time series. Econometrics Journal, 2009, 12, 187-207.	2.3	8
85	A weighted sieve estimator for nonparametric time series models with nonstationary variables. Journal of Econometrics, 2021, 222, 909-932.	6.5	8
86	A nonparametric test of a strong leverage hypothesis. Journal of Econometrics, 2016, 194, 153-186.	6.5	7
87	INFERENCE ON A SEMIPARAMETRIC MODEL WITH GLOBAL POWER LAW AND LOCAL NONPARAMETRIC TRENDS. Econometric Theory, 2020, 36, 223-249.	0.7	6
88	Multiscale clustering of nonparametric regression curves. Journal of Econometrics, 2020, 216, 305-325.	6.5	6
89	Estimation and inference for the counterfactual distribution and quantile functions in continuous treatment models. Journal of Econometrics, 2022, 228, 39-61.	6.5	6
90	Realized Volatility: Theory and Applications. , 2012, , 317-345.		5

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91	ESTIMATION OF A SEMIPARAMETRIC IGARCH(1,1) MODEL. <i>Econometric Theory</i> , 2011, 27, 639-661.	0.7	4
92	LET'S GET LADE: ROBUST ESTIMATION OF SEMIPARAMETRIC MULTIPLICATIVE VOLATILITY MODELS. <i>Econometric Theory</i> , 2015, 31, 671-702.	0.7	4
93	NONPARAMETRIC EULER EQUATION IDENTIFICATION AND ESTIMATION. <i>Econometric Theory</i> , 2020, , 1-41.	0.7	4
94	ESTIMATING ADDITIVE NONPARAMETRIC MODELS BY PARTIAL L_q NORM: THE CURSE OF FRACTIONALITY. <i>Econometric Theory</i> , 2001, 17, 1037-1050.	0.7	3
95	On unit free assessment of the extent of multilateral distributional variation. <i>Econometrics Journal</i> , 2021, 24, 502-518.	2.3	3
96	Evaluating Hedge Fund Performance: A Stochastic Dominance Approach. , 2010, , 551-564.		3
97	Dynamic Peer Groups of Arbitrage Characteristics. <i>Journal of Business and Economic Statistics</i> , 0, , 1-24.	2.9	3
98	Symmetrizing and unitizing transformations for linear smoother weights. <i>Computational Statistics</i> , 2001, 16, 153-164.	1.5	2
99	03.5.2. Consistent Standard Errors for Target Variance Approach to GARCH Estimation. <i>Econometric Theory</i> , 2003, 19, .	0.7	2
100	QUANTILOGRAMS UNDER STRONG DEPENDENCE. <i>Econometric Theory</i> , 2020, 36, 457-487.	0.7	2
101	Estimation of a nonparametric model for bond prices from cross-section and time series information. <i>Journal of Econometrics</i> , 2021, 220, 562-588.	6.5	2
102	High dimensional semiparametric moment restriction models. <i>Journal of Econometrics</i> , 2023, 232, 320-345.	6.5	2
103	A Unified Framework for Specification Tests of Continuous Treatment Effect Models. <i>Journal of Business and Economic Statistics</i> , 2022, 40, 1817-1830.	2.9	2
104	NONPARAMETRIC INFERENCE FOR UNBALANCED TIME SERIES DATA. <i>Econometric Theory</i> , 2005, 21, .	0.7	1
105	Testing the martingale hypothesis for gross returns. <i>Journal of Empirical Finance</i> , 2016, 38, 664-689.	1.8	1
106	The lower regression function and testing expectation dependence dominance hypotheses. <i>Econometric Reviews</i> , 2021, 40, 709-727.	1.1	1
107	Testing for time stochastic dominance. <i>Journal of Econometrics</i> , 2023, 235, 352-371.	6.5	1
108	INTRODUCTION TO THE SPECIAL ISSUE ON INVERSE PROBLEMS. <i>Econometric Theory</i> , 2011, 27, 457-459.	0.7	0

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109	A nonparametric threshold model with application to zero returns. <i>Statistics and Its Interface</i> , 2008, 1, 321-326.	0.3	0
110	Testing stochastic dominance with many conditioning variables. <i>Journal of Econometrics</i> , 2023, 235, 507-527.	6.5	0