Oliver Linton

List of Publications by Year
in descending order

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	High dimensional semiparametric moment restriction models. Journal of Econometrics, 2023, 232, 320-345.	6.5	2
2	Testing for time stochastic dominance. Journal of Econometrics, 2023, 235, 352-371.	6.5	1
3	Testing stochastic dominance with many conditioning variables. Journal of Econometrics, 2023, 235, 507-527.	6.5	0
4	Estimation and inference for the counterfactual distribution and quantile functions in continuous treatment models. Journal of Econometrics, 2022, 228, 39-61.	6.5	6
5	A Unified Framework for Specification Tests of Continuous Treatment Effect Models. Journal of Business and Economic Statistics, 2022, 40, 1817-1830.	2.9	2
6	A ReMeDI for Microstructure Noise. Econometrica, 2022, 90, 367-389.	4.2	26
7	Estimation of a nonparametric model for bond prices from cross-section and time series information. Journal of Econometrics, 2021, 220, 562-588.	6.5	2
8	A weighted sieve estimator for nonparametric time series models with nonstationary variables. Journal of Econometrics, 2021, 222, 909-932.	6.5	8
9	Estimation and inference in semiparametric quantile factor models. Journal of Econometrics, 2021, 222, 295-323.	6.5	14
10	When will the Covid-19 pandemic peak?. Journal of Econometrics, 2021, 220, 130-157.	6.5	32
11	A unified framework for efficient estimation of general treatment models. Quantitative Economics, 2021, 12, 779-816.	1.4	11
12	On unit free assessment of the extent of multilateral distributional variation. Econometrics Journal, 2021, 24, 502-518.	2.3	3
13	The lower regression function and testing expectation dependence dominance hypotheses. Econometric Reviews, 2021, 40, 709-727.	1.1	1
14	INFERENCE ON A SEMIPARAMETRIC MODEL WITH GLOBAL POWER LAW AND LOCAL NONPARAMETRIC TRENDS. Econometric Theory, 2020, 36, 223-249.	0.7	6
15	QUANTILOGRAMS UNDER STRONG DEPENDENCE. Econometric Theory, 2020, 36, 457-487.	0.7	2
16	NONPARAMETRIC EULER EQUATION IDENTIFICATION AND ESTIMATION. Econometric Theory, 2020, , 1-41.	0.7	4
17	Multiscale clustering of nonparametric regression curves. Journal of Econometrics, 2020, 216, 305-325.	6.5	6
18	Nonparametric estimation of infinite order regression and its application to the risk-return tradeoff. Journal of Econometrics, 2020, 219, 389-424.	6.5	10

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19	A coupled component DCS-EGARCH model for intraday and overnight volatility. Journal of Econometrics, 2020, 217, 176-201.	6.5	14
20	A new semiparametric estimation approach for large dynamic covariance matrices with multiple conditioning variables. Journal of Econometrics, 2019, 212, 155-176.	6.5	17
21	Implications of High-Frequency Trading for Security Markets. Annual Review of Economics, 2018, 10, 237-259.	5.5	22
22	Semiparametric Ultra-High Dimensional Model Averaging of Nonlinear Dynamic Time Series. Journal of the American Statistical Association, 2018, 113, 919-932.	3.1	41
23	Additive nonparametric models with time variable and both stationary and nonstationary regressors. Journal of Econometrics, 2018, 207, 212-236.	6.5	29
24	Classification of Non-Parametric Regression Functions in Longitudinal Data Models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2017, 79, 5-27.	2.2	37
25	A discreteâ€choice model for large heterogeneous panels with interactive fixed effects with an application to the determinants of corporate bond issuance. Journal of Applied Econometrics, 2017, 32, 1226-1243.	2.3	20
26	Similarity, dissimilarity and exceptionality: generalizing Giniâ€™s transvariation to measure â€œdifferentnessâ€• in many distributions. Metron, 2017, 75, 161-180.	1.2	11
27	The cross-quantilogram: Measuring quantile dependence and testing directional predictability between time series. Journal of Econometrics, 2016, 193, 251-270.	6.5	294
28	NONPARAMETRIC TRANSFORMATION REGRESSION WITH NONSTATIONARY DATA. Econometric Theory, 2016, 32, 1-29.	0.7	21
29	AVERAGING OF AN INCREASING NUMBER OF MOMENT CONDITION ESTIMATORS. Econometric Theory, 2016, 32, 30-70.	0.7	13
30	Semiparametric dynamic portfolio choice with multiple conditioning variables. Journal of Econometrics, 2016, 194, 309-318.	6.5	9
31	A nonparametric test of a strong leverage hypothesis. Journal of Econometrics, 2016, 194, 153-186.	6.5	7
32	The Effect of Fragmentation in Trading on Market Quality in the UK Equity Market. Journal of Applied Econometrics, 2016, 31, 192-213.	2.3	27
33	Testing the martingale hypothesis for gross returns. Journal of Empirical Finance, 2016, 38, 664-689.	1.8	1
34	Estimating the quadratic covariation matrix for asynchronously observed high frequency stock returns corrupted by additive measurement error. Journal of Econometrics, 2016, 191, 325-347.	6.5	21
35	LETâ€™S GET LADE: ROBUST ESTIMATION OF SEMIPARAMETRIC MULTIPLICATIVE VOLATILITY MODELS. Econometric Theory, 2015, 31, 671-702.	0.7	4
36	A flexible semiparametric forecasting model for time series. Journal of Econometrics, 2015, 187, 345-357.	6.5	50

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37	A semiparametric model for heterogeneous panel data with fixed effects. Journal of Econometrics, 2015, 188, 327-345.	6.5	21
38	Nonparametric estimation of a periodic sequence in the presence of a smooth trend. Biometrika, 2014, 101, 121-140.	2.4	18
39	Testing for the stochastic dominance efficiency of a given portfolio. Econometrics Journal, 2014, 17, S59-S74.	2.3	47
40	ESTIMATION OF AND INFERENCE ABOUT THE EXPECTED SHORTFALL FOR TIME SERIES WITH INFINITE VARIANCE. Econometric Theory, 2013, 29, 771-807.	0.7	27
41	GLOBAL BAHADUR REPRESENTATION FOR NONPARAMETRIC CENSORED REGRESSION QUANTILES AND ITS APPLICATIONS. Econometric Theory, 2013, 29, 941-968.	0.7	10
42	LOCAL LINEAR FITTING UNDER NEAR EPOCH DEPENDENCE: UNIFORM CONSISTENCY WITH CONVERGENCE RATES. Econometric Theory, 2012, 28, 935-958.	0.7	27
43	Estimation of semiparametric locally stationary diffusion models. Journal of Econometrics, 2012, 170, 210-233.	6.5	33
44	Efficient Semiparametric Estimation of the Fama-French Model and Extensions. Econometrica, 2012, 80, 713-754.	4.2	120
45	Realized Volatility: Theory and Applications. , 2012, , 317-345.		5
46	Nonparametric estimation and inference about the overlap of two distributions. Journal of Econometrics, 2012, 171, 1-23.	6.5	69
47	Semiparametric estimation of Markov decision processes with continuous state space. Journal of Econometrics, 2012, 166, 320-341.	6.5	26
48	A polarization-cohesion perspective on cross-country convergence. Journal of Economic Growth, 2012, 17, 49-69.	1.9	19
49	Evaluating Value-at-Risk Models via Quantile Regression. Journal of Business and Economic Statistics, 2011, 29, 150-160.	2.9	125
50	ESTIMATION OF A SEMIPARAMETRIC IGARCH(1,1) MODEL. Econometric Theory, 2011, 27, 639-661.	0.7	4
51	Nonparametric regression with filtered data. Bernoulli, 2011, 17, .	1.3	11
52	Estimating features of a distribution from binomial data. Journal of Econometrics, 2011, 162, 170-188.	6.5	34
53	A semiparametric panel model for unbalanced data with application to climate change in the United Kingdom. Journal of Econometrics, 2011, 164, 92-115.	6.5	26
54	INTRODUCTION TO THE SPECIAL ISSUE ON INVERSE PROBLEMS. Econometric Theory, 2011, 27, 457-459.	0.7	0

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55	ESTIMATION FOR A NONSTATIONARY SEMI-STRONG GARCH(1,1) MODEL WITH HEAVY-TAILED ERRORS. Econometric Theory, 2010, 26, 1-28.	0.7	56
56	UNIFORM BAHADUR REPRESENTATION FOR LOCAL POLYNOMIAL ESTIMATES OF M-REGRESSION AND ITS APPLICATION TO THE ADDITIVE MODEL. Econometric Theory, 2010, 26, 1529-1564.	0.7	78
57	An improved bootstrap test of stochastic dominance. Journal of Econometrics, 2010, 154, 186-202.	6.5	133
58	Identification and nonparametric estimation of a transformed additively separable model. Journal of Econometrics, 2010, 156, 392-407.	6.5	18
59	Efficient estimation of a multivariate multiplicative volatility model. Journal of Econometrics, 2010, 159, 55-73.	6.5	68
60	Evaluating Hedge Fund Performance: A Stochastic Dominance Approach. , 2010, , 551-564.		3
61	Non-parametric regression with a latent time series. Econometrics Journal, 2009, 12, 187-207.	2.3	8
62	Consistent estimation of a general nonparametric regression function in time series. Journal of Econometrics, 2009, 152, 70-78.	6.5	13
63	Testing for Stochastic Monotonicity. Econometrica, 2009, 77, 585-602.	4.2	52
64	Estimating quadratic variation consistently in the presence of endogenous and diurnal measurement error. Journal of Econometrics, 2008, 147, 47-59.	6.5	96
65	Estimation of a semiparametric transformation model. Annals of Statistics, 2008, 36, .	2.6	66
66	A nonparametric threshold model with application to zero returns. Statistics and Its Interface, 2008, 1, 321-326.	0.3	0
67	LOCAL LINEAR FITTING UNDER NEAR EPOCH DEPENDENCE. Econometric Theory, 2007, 23, .	0.7	31
68	A NONPARAMETRIC REGRESSION ESTIMATOR THAT ADAPTS TO ERROR DISTRIBUTION OF UNKNOWN FORM. Econometric Theory, 2007, 23, .	0.7	24
69	Semiparametric estimation of a characteristic-based factor model of common stock returns. Journal of Empirical Finance, 2007, 14, 694-717.	1.8	60
70	Are there Monday effects in stock returns: A stochastic dominance approach. Journal of Empirical Finance, 2007, 14, 736-755.	1.8	90
71	A smoothed least squares estimator for threshold regression models. Journal of Econometrics, 2007, 141, 704-735.	6.5	103
72	Nonparametric Matching and Efficient Estimators of Homothetically Separable Functions. Econometrica, 2007, 75, 1209-1227.	4.2	27

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73	A CLOSED-FORM ESTIMATOR FOR THE GARCH(1,1) MODEL. Econometric Theory, 2006, 22, .	0.7	46
74	The common and specific components of dynamic volatility. Journal of Econometrics, 2006, 132, 231-255.	6.5	44
75	Flexible Term Structure Estimation: Which Method is Preferred?. Metrika, 2006, 63, 99-122.	0.8	10
76	NONPARAMETRIC INFERENCE FOR UNBALANCED TIME SERIES DATA. Econometric Theory, 2005, 21, .	0.7	1
77	Consistent Testing for Stochastic Dominance under General Sampling Schemes. Review of Economic Studies, 2005, 72, 735-765.	5.4	404
78	Asymptotic Expansions for Some Semiparametric Program Evaluation Estimators. , 2005, , 149-170.		24
79	03.5.2. Consistent Standard Errors for Target Variance Approach to GARCH Estimationâ€"Solution. Econometric Theory, 2004, 20, .	0.7	17
80	Testing Forward Exchange Rate Unbiasedness Efficiently: A Semiparametric Approach. Journal of Applied Economics, 2004, 7, 325-353.	1.3	38
81	Nonparametric Estimation of a Multifactor Heath-Jarrow-Morton Model: An Integrated Approach. Journal of Financial Econometrics, 2004, 2, 251-289.	1.5	20
82	Semiparametric Regression Analysis With Missing Response at Random. Journal of the American Statistical Association, 2004, 99, 334-345.	3.1	185
83	Nonparametric neural network estimation of Lyapunov exponents and a direct test for chaos. Journal of Econometrics, 2004, 120, 1-33.	6.5	104
84	THE LIVE METHOD FOR GENERALIZED ADDITIVE VOLATILITY MODELS. Econometric Theory, 2004, 20, .	0.7	18
85	Some higher-order theory for a consistent non-parametric model specification test. Journal of Statistical Planning and Inference, 2003, 109, 125-154.	0.6	45
86	Estimation of Semiparametric Models when the Criterion Function Is Not Smooth. Econometrica, 2003, 71, 1591-1608.	4.2	334
87	Is There Chaos in The World Economy? A Nonparametric Test Using Consistent Standard Errors*. International Economic Review, 2003, 44, 331-357.	1.3	50
88	The Shape of the Risk Premium. Journal of Business and Economic Statistics, 2003, 21, 354-367.	2.9	37
89	03.5.2. Consistent Standard Errors for Target Variance Approach to GARCH Estimation. Econometric Theory, 2003, 19, .	0.7	2
90	NONPARAMETRIC ESTIMATION WITH AGGREGATED DATA. Econometric Theory, 2002, 18, 420-468.	0.7	20

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91	Testing the capital asset pricing model efficiently under elliptical symmetry: a semiparametric approach. Journal of Applied Econometrics, 2002, 17, 617-639.	2.3	60
92	Edgeworth approximations for semiparametric instrumental variable estimators and test statistics. Journal of Econometrics, 2002, 106, 325-368.	6.5	15
93	A Nonparametric Prewhitened Covariance Estimator. Journal of Time Series Analysis, 2002, 23, 215-250.	1.2	23
94	Nonparametric Censored and Truncated Regression. Econometrica, 2002, 70, 765-779.	4.2	77
95	ESTIMATING ADDITIVE NONPARAMETRIC MODELS BY PARTIAL Lq NORM: THE CURSE OF FRACTIONALITY. Econometric Theory, 2001, 17, 1037-1050.	0.7	3
96	Symmetrizing and unitizing transformations for linear smoother weights. Computational Statistics, 2001, 16, 153-164.	1.5	2
97	Nonparametric factor analysis of residual time series. Test, 2001, 10, 161-182.	1.1	21
98	Yield curve estimation by kernel smoothing methods. Journal of Econometrics, 2001, 105, 185-223.	6.5	76
99	Local nonlinear least squares: Using parametric information in nonparametric regression. Journal of Econometrics, 2000, 99, 63-106.	6.5	60
100	The asymptotic distribution of nonparametric estimates of the Lyapunov exponent for stochastic time series. Journal of Econometrics, 1999, 91, 1-42.	6.5	51
101	On a semiparametric survival model with flexible covariate effect. Annals of Statistics, 1998, 26, 215.	2.6	33
102	An Asymptotic Expansion in the GARCH(l, 1) Model. Econometric Theory, 1997, 13, 558-581.	0.7	44
103	Edgeworth Approximation for MINPIN Estimators in Semiparametric Regression Models. Econometric Theory, 1996, 12, 30-60.	0.7	18
104	Second Order Approximation in the Partially Linear Regression Model. Econometrica, 1995, 63, 1079.	4.2	99
105	A kernel method of estimating structured nonparametric regression based on marginal integration. Biometrika, 1995, 82, 93-100.	2.4	383
106	A Kernel Method of Estimating Structured Nonparametric Regression Based on Marginal Integration. Biometrika, 1995, 82, 93.	2.4	205
107	A multiplicative bias reduction method for nonparametric regression. Statistics and Probability Letters, 1994, 19, 181-187.	0.7	40
108	Chapter 38 Applied nonparametric methods. Handbook of Econometrics, 1994, , 2295-2339.	1.0	132

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109	Adaptive Estimation in ARCH Models. Econometric Theory, 1993, 9, 539-569.	0.7	128
110	Dynamic Peer Groups of Arbitrage Characteristics. Journal of Business and Economic Statistics, 0, , 1-24.	2.9	3