Offer Lieberman

List of Publications by Year
in descending order

40 papers	765 citations	430874 18 h-index	580821 25 g-index
40 all docs	40 docs citations	40 times ranked	306 citing authors

#	Article	IF	Citations
1	Empirical Similarity. Review of Economics and Statistics, 2006, 88, 433-444.	4.3	76
2	A characterization of the price behavior of international dual stocks: an error correction approach. Journal of International Money and Finance, 1999, 18, 289-304.	2.5	59
3	A Laplace approximation to the moments of a ratio of quadratic forms. Biometrika, 1994, 81, 681-690.	2.4	50
4	Second-Order Noncausality in Multivariate GARCH Processes. Journal of Time Series Analysis, 2000, 21, 535-557.	1.2	46
5	Overreaction of country ETFs to US market returns: Intraday vs. daily horizons and the role of synchronized trading. Journal of Banking and Finance, 2013, 37, 1412-1421.	2.9	41
6	Saddlepoint Approximation for the Distribution of a Ratio of Quadratic Forms in Normal Variables. Journal of the American Statistical Association, 1994, 89, 924-928.	3.1	40
7	Refined Inference on Long Memory in Realized Volatility. Econometric Reviews, 2008, 27, 254-267.	1.1	36
8	ASYMPTOTIC THEORY FOR EMPIRICAL SIMILARITY MODELS. Econometric Theory, 2010, 26, 1032-1059.	0.7	29
9	A similarity-based approach to prediction. Journal of Econometrics, 2011, 162, 124-131.	6.5	29
10	Rule-Based and Case-Based Reasoning in Housing Prices. B E Journal of Theoretical Economics, 2007, 7, .	0.2	27
11	A similarityâ€based approach to timeâ€varying coefficient nonâ€stationary autoregression. Journal of Time Series Analysis, 2012, 33, 484-502.	1.2	27
12	NORMING RATES AND LIMIT THEORY FOR SOME TIMEâ€VARYING COEFFICIENT AUTOREGRESSIONS. Journal of Time Series Analysis, 2014, 35, 592-623.	1.2	27
13	Valid asymptotic expansions for the maximum likelihood estimator of the parameter of a stationary, Gaussian, strongly dependent process. Annals of Statistics, 2003, 31, 586.	2.6	26
14	A multivariate stochastic unit root model with an application to derivative pricing. Journal of Econometrics, 2017, 196, 99-110.	6.5	25
15	Saddlepoint Approximation for the Distribution of a Ratio of Quadratic Forms in Normal Variables. Journal of the American Statistical Association, 1994, 89, 924.	3.1	25
16	Higher-order improvements of the parametric bootstrap for long-memory Gaussian processes. Journal of Econometrics, 2006, 133, 673-702.	6.5	23
17	Saddlepoint approximation for the least squares estimator in first-order autoregression. Biometrika, 1994, 81, 807-811.	2.4	20
18	The Effect of Nonnormality. Econometric Theory, 1997, 13, 52-78.	0.7	20

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19	On the Approximation of Saddlepoint Expansions in Statistics. Econometric Theory, 1994, 10, 900-916.	0.7	15
20	Error bounds and asymptotic expansions for toeplitz product functionals of unbounded spectra. Journal of Time Series Analysis, 2004, 25, 733-753.	1.2	14
21	VALID EDGEWORTH EXPANSIONS FOR THE WHITTLE MAXIMUM LIKELIHOOD ESTIMATOR FOR STATIONARY LONG-MEMORY GAUSSIAN TIME SERIES. Econometric Theory, 2005, 21, .	0.7	14
22	EXPANSIONS FOR THE DISTRIBUTION OF THE MAXIMUM LIKELIHOOD ESTIMATOR OF THE FRACTIONAL DIFFERENCE PARAMETER. Econometric Theory, 2004, 20, .	0.7	12
23	On the definition of objective probabilities by empirical similarity. SynthÃˆse, 2010, 172, 79-95.	1.1	11
24	The Optimal Size of a Preliminary Test of Linear Restrictions in a Misspecified Regression Model. Journal of the American Statistical Association, 1992, 87, 1153-1157.	3.1	10
25	IV AND GMM INFERENCE IN ENDOGENOUS STOCHASTIC UNIT ROOT MODELS. Econometric Theory, 2018, 34, 1065-1100.	0.7	10
26	Hybrid stochastic local unit roots. Journal of Econometrics, 2020, 215, 257-285.	6.5	10
27	A complete asymptotic series for the autocovariance function of a long memory process. Journal of Econometrics, 2008, 147, 99-103.	6.5	7
28	SMALL-SAMPLE LIKELIHOOD-BASED INFERENCE IN THE ARFIMA MODEL. Econometric Theory, 2000, 16, 231-248.	0.7	6
29	The Optimal Size of a Preliminary Test of Linear Restrictions in a Misspecified Regression Model. Journal of the American Statistical Association, 1992, 87, 1153.	3.1	6
30	Some properties of the durbin-watson test after a preliminary<i>t</i>-test. Journal of Statistical Computation and Simulation, 1992, 41, 219-227.	1.2	5
31	Dynamic Regression and Filtered Data Series: A Laplace Approximation to the Effects of Filtering in Small Samples. Econometric Theory, 1996, 12, 432-457.	0.7	5
32	Expansions for approximate maximum likelihood estimators of the fractional difference parameter. Econometrics Journal, 2005, 8, 367-379.	2.3	4
33	Similarity-based model for ordered categorical data. Econometric Reviews, 2019, 38, 263-278.	1.1	4
34	ON PLUG-IN ESTIMATION OF LONG MEMORY MODELS. Econometric Theory, 2005, 21, .	0.7	2
35	IV and GMM Estimation and Testing of Multivariate Stochastic Unit Root Models. SSRN Electronic Journal, 0, , .	0.4	2
36	Approximate estimation in nonlinear panel data models. Communications in Statistics Part B: Simulation and Computation, 1997, 26, 1177-1195.	1.2	1

#	Article	IF	Citations
37	Understanding temporal aggregation effects on kurtosis in financial indices. Journal of Econometrics, 2020, 227, 25-25.	6.5	1
38	Norming Rates and Limit Theory for Some Time-Varying Coefficient Autoregressions. SSRN Electronic Journal, 0, , .	0.4	0
39	A Multivariate Stochastic Unit Root Model with an Application to Derivative Pricing. SSRN Electronic Journal, 0, , .	0.4	0
40	LSTUR regression theory and the instability of the sample correlation coefficient between financial return indices. Econometrics Journal, 2021, 24, 58-82.	2.3	0