

Offer Lieberman

List of Publications by Year in descending order

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Version: 2024-02-01

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	LSTUR regression theory and the instability of the sample correlation coefficient between financial return indices. <i>Econometrics Journal</i> , 2021, 24, 58-82.	2.3	0
2	Hybrid stochastic local unit roots. <i>Journal of Econometrics</i> , 2020, 215, 257-285.	6.5	10
3	Understanding temporal aggregation effects on kurtosis in financial indices. <i>Journal of Econometrics</i> , 2020, 227, 25-25.	6.5	1
4	Similarity-based model for ordered categorical data. <i>Econometric Reviews</i> , 2019, 38, 263-278.	1.1	4
5	IV AND GMM INFERENCE IN ENDOGENOUS STOCHASTIC UNIT ROOT MODELS. <i>Econometric Theory</i> , 2018, 34, 1065-1100.	0.7	10
6	A multivariate stochastic unit root model with an application to derivative pricing. <i>Journal of Econometrics</i> , 2017, 196, 99-110.	6.5	25
7	NORMING RATES AND LIMIT THEORY FOR SOME TIME-VARYING COEFFICIENT AUTOREGRESSIONS. <i>Journal of Time Series Analysis</i> , 2014, 35, 592-623.	1.2	27
8	Overreaction of country ETFs to US market returns: Intraday vs. daily horizons and the role of synchronized trading. <i>Journal of Banking and Finance</i> , 2013, 37, 1412-1421.	2.9	41
9	A similarity-based approach to time-varying coefficient non-stationary autoregression. <i>Journal of Time Series Analysis</i> , 2012, 33, 484-502.	1.2	27
10	A similarity-based approach to prediction. <i>Journal of Econometrics</i> , 2011, 162, 124-131.	6.5	29
11	ASYMPTOTIC THEORY FOR EMPIRICAL SIMILARITY MODELS. <i>Econometric Theory</i> , 2010, 26, 1032-1059.	0.7	29
12	On the definition of objective probabilities by empirical similarity. <i>Synthese</i> , 2010, 172, 79-95.	1.1	11
13	A complete asymptotic series for the autocovariance function of a long memory process. <i>Journal of Econometrics</i> , 2008, 147, 99-103.	6.5	7
14	Refined Inference on Long Memory in Realized Volatility. <i>Econometric Reviews</i> , 2008, 27, 254-267.	1.1	36
15	Rule-Based and Case-Based Reasoning in Housing Prices. <i>B E Journal of Theoretical Economics</i> , 2007, 7, .	0.2	27
16	Higher-order improvements of the parametric bootstrap for long-memory Gaussian processes. <i>Journal of Econometrics</i> , 2006, 133, 673-702.	6.5	23
17	Empirical Similarity. <i>Review of Economics and Statistics</i> , 2006, 88, 433-444.	4.3	76
18	ON PLUG-IN ESTIMATION OF LONG MEMORY MODELS. <i>Econometric Theory</i> , 2005, 21, .	0.7	2

#	ARTICLE	IF	CITATIONS
19	VALID EDGEWORTH EXPANSIONS FOR THE WHITTLE MAXIMUM LIKELIHOOD ESTIMATOR FOR STATIONARY LONG-MEMORY GAUSSIAN TIME SERIES. <i>Econometric Theory</i> , 2005, 21, .	0.7	14
20	Expansions for approximate maximum likelihood estimators of the fractional difference parameter. <i>Econometrics Journal</i> , 2005, 8, 367-379.	2.3	4
21	Error bounds and asymptotic expansions for toeplitz product functionals of unbounded spectra. <i>Journal of Time Series Analysis</i> , 2004, 25, 733-753.	1.2	14
22	EXPANSIONS FOR THE DISTRIBUTION OF THE MAXIMUM LIKELIHOOD ESTIMATOR OF THE FRACTIONAL DIFFERENCE PARAMETER. <i>Econometric Theory</i> , 2004, 20, .	0.7	12
23	Valid asymptotic expansions for the maximum likelihood estimator of the parameter of a stationary, Gaussian, strongly dependent process. <i>Annals of Statistics</i> , 2003, 31, 586.	2.6	26
24	SMALL-SAMPLE LIKELIHOOD-BASED INFERENCE IN THE ARFIMA MODEL. <i>Econometric Theory</i> , 2000, 16, 231-248.	0.7	6
25	Second-Order Noncausality in Multivariate GARCH Processes. <i>Journal of Time Series Analysis</i> , 2000, 21, 535-557.	1.2	46
26	A characterization of the price behavior of international dual stocks: an error correction approach. <i>Journal of International Money and Finance</i> , 1999, 18, 289-304.	2.5	59
27	The Effect of Nonnormality. <i>Econometric Theory</i> , 1997, 13, 52-78.	0.7	20
28	Approximate estimation in nonlinear panel data models. <i>Communications in Statistics Part B: Simulation and Computation</i> , 1997, 26, 1177-1195.	1.2	1
29	Dynamic Regression and Filtered Data Series: A Laplace Approximation to the Effects of Filtering in Small Samples. <i>Econometric Theory</i> , 1996, 12, 432-457.	0.7	5
30	Saddlepoint Approximation for the Distribution of a Ratio of Quadratic Forms in Normal Variables. <i>Journal of the American Statistical Association</i> , 1994, 89, 924-928.	3.1	40
31	A Laplace approximation to the moments of a ratio of quadratic forms. <i>Biometrika</i> , 1994, 81, 681-690.	2.4	50
32	Saddlepoint approximation for the least squares estimator in first-order autoregression. <i>Biometrika</i> , 1994, 81, 807-811.	2.4	20
33	On the Approximation of Saddlepoint Expansions in Statistics. <i>Econometric Theory</i> , 1994, 10, 900-916.	0.7	15
34	Saddlepoint Approximation for the Distribution of a Ratio of Quadratic Forms in Normal Variables. <i>Journal of the American Statistical Association</i> , 1994, 89, 924.	3.1	25
35	The Optimal Size of a Preliminary Test of Linear Restrictions in a Misspecified Regression Model. <i>Journal of the American Statistical Association</i> , 1992, 87, 1153-1157.	3.1	10
36	Some properties of the durbin-watson test after a preliminary t -test. <i>Journal of Statistical Computation and Simulation</i> , 1992, 41, 219-227.	1.2	5

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37	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
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	IV and GMM Estimation and Testing of Multivariate Stochastic Unit Root Models. SSRN Electronic Journal, 0, , .	0.4	2