Mark F J Steel

List of Publications by Year
in descending order

107 papers	6,078 citations	126907 33 h-index	79698 73 g-index
112 all docs	112 docs citations	112 times ranked	2953 citing authors

#	Article	IF	Citations
1	Measurement error in linear regression models with fat tails and skewed errors. Communications in Statistics - Theory and Methods, 2023, 52, 5407-5426.	1.0	0
2	In search of lost mixing time: adaptive Markov chain Monte Carlo schemes for Bayesian variable selection with very large p. Biometrika, 2021, 108, 53-69.	2.4	14
3	Model Averaging and Its Use in Economics. Journal of Economic Literature, 2020, 58, 644-719.	6.5	156
4	The Family of Two-Piece Distributions. Significance, 2020, 17, 12-13.	0.4	5
5	On Choosing Mixture Components via Non-Local Priors. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2019, 81, 809-837.	2.2	7
6	Continuous Mixtures with Skewness and Heavy Tails. , 2019, , 219-237.		1
7	Methods and Tools for Bayesian Variable Selection and Model Averaging in Normal Linear Regression. International Statistical Review, 2018, 86, 237-258.	1.9	36
8	Discussion of â€œNonparametric Bayesian Inference in Applicationsâ€• Bayesian nonparametric methods in econometrics. Statistical Methods and Applications, 2018, 27, 207-218.	1.2	2
9	Bayesian Time Series Analysis. , 2018, , 821-829.		0
10	Incorporating unobserved heterogeneity in Weibull survival models: A Bayesian approach. Econometrics and Statistics, 2017, 3, 73-88.	0.8	3
11	Bayesian Survival Modelling of University Outcomes. Journal of the Royal Statistical Society Series A: Statistics in Society, 2017, 180, 613-631.	1.1	15
12	Special issue of the European Economic Review on Model Uncertainty in Economics. European Economic Review, 2016, 81, 1.	2.3	2
13	Bayesian modelling of skewness and kurtosis with Two-Piece Scale and shape distributions. Electronic Journal of Statistics, 2015, 9, .	0.7	25
14	Objective Bayesian Survival Analysis Using Shape Mixtures of Log-Normal Distributions. Journal of the American Statistical Association, 2015, 110, 697-710.	3.1	18
15	Inference in Two-Piece Location-Scale Models with Jeffreys Priors. Bayesian Analysis, 2014, 9, .	3.0	38
16	Comparing Distributions by using Dependent Normalized Random-Measure Mixtures. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2013, 75, 499-529.	2.2	26
17	On Bayesian nonparametric modelling of two correlated distributions. Statistics and Computing, 2013, 23, 1-15.	1.5	24
18	Adaptive Monte Carlo for Bayesian Variable Selection in Regression Models. Journal of Computational and Graphical Statistics, 2013, 22, 729-748.	1.7	20

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19	Bayesian Inference for P(X<Y) Using Asymmetric Dependent Distributions. Bayesian Analysis, 2013, 8, .	3.0	10
20	Mixtures of <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si139.gif" display="inline" overflow="scroll"><mml:mi>g</mml:mi></mml:math>-priors for Bayesian model averaging with economic applications. Journal of Econometrics, 2012, 171, 251-266.	6.5	89
21	Modelling multi-output stochastic frontiers using copulas. Computational Statistics and Data Analysis, 2012, 56, 3757-3773.	1.2	18
22	On the Marshallâ€"Olkin transformation as a skewing mechanism. Computational Statistics and Data Analysis, 2012, 56, 2251-2257.	1.2	18
23	Cross-validation prior choice in Bayesian probit regression withÂmany covariates. Statistics and Computing, 2012, 22, 359-373.	1.5	9
24	A general class of nonseparable space-time covariance models. Environmetrics, 2011, 22, 224-242.	1.4	25
25	Modeling overdispersion with the normalized tempered stable distribution. Computational Statistics and Data Analysis, 2011, 55, 2288-2301.	1.2	4
26	Inference for grouped data with a truncated skew-Laplace distribution. Computational Statistics and Data Analysis, 2011, 55, 3218-3231.	1.2	3
27	Stick-breaking autoregressive processes. Journal of Econometrics, 2011, 162, 383-396.	6.5	53
28	Non-Gaussian spatiotemporal modelling through scale mixing. Biometrika, 2011, 98, 761-774.	2.4	28
29	Nonâ€Gaussian dynamic Bayesian modelling for panel data. Journal of Applied Econometrics, 2010, 25, 1128-1154.	2.3	17
30	Bayesian inference with stochastic volatility models using continuous superpositions of non-Gaussian Ornsteinâ€"Uhlenbeck processes. Computational Statistics and Data Analysis, 2010, 54, 2594-2608.	1.2	17
31	Model-Based Clustering of Non-Gaussian Panel Data Based on Skew-tDistributions. Journal of Business and Economic Statistics, 2010, 28, 52-66.	2.9	85
32	Non-Gaussian and Nonparametric Models for Continuous Spatial Data. Chapman & Hall/CRC Interdisciplinary Statistics Series, 2010, , 149-167.	0.4	8
33	Bayesian time series analysis. , 2010, , 35-45.		5
34	Flexible univariate continuous distributions. Bayesian Analysis, 2009, 4, .	3.0	6
35	Transdimensional Sampling Algorithms for Bayesian Variable Selection in Classification Problems With Many More Variables Than Observations. Journal of Computational and Graphical Statistics, 2009, 18, 592-612.	1.7	31
36	Comments on â€˜Jointness of growth determinantsâ€™. Journal of Applied Econometrics, 2009, 24, 248-251.	2.3	13

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37	On the effect of prior assumptions in Bayesian model averaging with applications to growth regression. Journal of Applied Econometrics, 2009, 24, 651-674.	2.3	309
38	Flexible mixture modelling of stochastic frontiers. Journal of Productivity Analysis, 2008, 29, 33-50.	1.6	20
39	Directional log-spline distributions. Bayesian Analysis, 2008, 3, .	3.0	9
40	Bayesian Time Series Analysis. , 2008, , 1-9.		3
41	Model comparison of coordinate-free multivariate skewed distributions with an application to stochastic frontiers. Journal of Econometrics, 2007, 137, 641-673.	6.5	26
42	Jointness in Bayesian variable selection with applications to growth regression. Journal of Macroeconomics, 2007, 29, 476-493.	1.3	70
43	Bayesian stochastic frontier analysis using WinBUGS. Journal of Productivity Analysis, 2007, 27, 163-176.	1.6	120
44	A Constructive Representation of Univariate Skewed Distributions. Journal of the American Statistical Association, 2006, 101, 823-829.	3.1	96
45	Inference with non-Gaussian Ornsteinâ€"Uhlenbeck processes for stochastic volatility. Journal of Econometrics, 2006, 134, 605-644.	6.5	60
46	On describing multivariate skewed distributions: A directional approach. Canadian Journal of Statistics, 2006, 34, 411-429.	0.9	6
47	Order-Based Dependent Dirichlet Processes. Journal of the American Statistical Association, 2006, 101, 179-194.	3.1	240
48	Non-Gaussian Bayesian Geostatistical Modeling. Journal of the American Statistical Association, 2006, 101, 604-618.	3.1	75
49	Alternative efficiency measures for multiple-output production. Journal of Econometrics, 2005, 126, 411-444.	6.5	44
50	Modelling directional dispersion through hyperspherical log-splines. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2005, 67, 599-616.	2.2	7
51	Bayesian Analysis of Interval Data Contingent Valuation Models and Pricing Policies. Journal of Business and Economic Statistics, 2004, 22, 431-442.	2.9	21
52	Semiparametric Bayesian inference for stochastic frontier models. Journal of Econometrics, 2004, 123, 121-152.	6.5	86
53	Multiple-Output Production With Undesirable Outputs. Journal of the American Statistical Association, 2002, 97, 432-442.	3.1	84
54	Bayesian modelling of catch in a north-west Atlantic fishery. Journal of the Royal Statistical Society Series C: Applied Statistics, 2002, 51, 257-280.	1.0	23

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55	Benchmark priors for Bayesian model averaging. Journal of Econometrics, 2001, 100, 381-427.	6.5	726
56	Robust Bayesian Inference on Scale Parameters. Journal of Multivariate Analysis, 2001, 77, 54-72.	1.0	3
57	Model uncertainty in cross-country growth regressions. Journal of Applied Econometrics, 2001, 16, 563-576.	2.3	601
58	BAYESIAN REGRESSION ANALYSIS WITH SCALE MIXTURES OF NORMALS. Econometric Theory, 2000, 16, 80-101.	0.7	58
59	A Bayesian analysis of multiple-output production frontiers. Journal of Econometrics, 2000, 98, 47-79.	6.5	61
60	A Stochastic Frontier Analysis of Output Level and Growth in Poland and Western Economies. Economic Change and Restructuring, 2000, 33, 185-202.	0.4	23
61	Modeling the Sources of Output Growth in a Panel of Countries. Journal of Business and Economic Statistics, 2000, 18, 284-299.	2.9	60
62	Modeling the Sources of Output Growth in a Panel of Countries. Journal of Business and Economic Statistics, 2000, 18, 284.	2.9	48
63	Multivariate Student-t regression models: Pitfalls and inference. Biometrika, 1999, 86, 153-167.	2.4	133
64	Reference priors for the general location-scale modelm. Statistics and Probability Letters, 1999, 43, 377-384.	0.7	15
65	The Components of Output Growth: A Stochastic Frontier Analysis. Oxford Bulletin of Economics and Statistics, 1999, 61, 455-487.	1.7	77
66	Numerical Tools for the Bayesian Analysis of Stochastic Frontier Models. Journal of Productivity Analysis, 1998, 10, 103-117.	1.6	34
67	A model of management teams. Managerial and Decision Economics, 1998, 19, 355-363.	2.5	0
68	Reference priors for non-Normal two-sample problems. Test, 1998, 7, 179-205.	1.1	5
69	Bayesian Analysis of the Prototypal Search Model. Journal of Business and Economic Statistics, 1998, 16, 178-186.	2.9	6
70	Bayesian analysis of stochastic volatility models with flexible tails. Econometric Reviews, 1998, 17, 109-143.	1.1	14
71	Bayesian Analysis of the Prototypal Search Model. Journal of Business and Economic Statistics, 1998, 16, 178.	2.9	4
72	On Bayesian Modeling of Fat Tails and Skewness. Journal of the American Statistical Association, 1998, 93, 359.	3.1	168

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73	On Bayesian Modeling of Fat Tails and Skewness. Journal of the American Statistical Association, 1998, 93, 359-371.	3.1	687
74	Classical and Bayesian Inference Robustness in Multivariate Regression Models. Journal of the American Statistical Association, 1997, 92, 1434-1444.	3.1	4
75	Classical and Bayesian Inference Robustness in Multivariate Regression Models. Journal of the American Statistical Association, 1997, 92, 1434.	3.1	4
76	Numerical Tools for the Bayesian Analysis of Stochastic Frontier Models. SSRN Electronic Journal, 1997, , .	0.4	1
77	Bayesian analysis of long memory and persistence using ARFIMA models. Journal of Econometrics, 1997, 76, 149-169.	6.5	49
78	On the use of panel data in stochastic frontier models with improper priors. Journal of Econometrics, 1997, 79, 169-193.	6.5	110
79	Bayesian efficiency analysis through individual effects: Hospital cost frontiers. Journal of Econometrics, 1997, 76, 77-105.	6.5	202
80	On the Estimation of Demand Systems Through Consumption Efficiency. Review of Economics and Statistics, 1996, 78, 539.	4.3	4
81	A Bayesian analysis of exogeneity in models pooling time-series and cross-sectional data. Journal of Statistical Planning and Inference, 1996, 50, 187-206.	0.6	7
82	Bayesian long-run prediction in time series models. Journal of Econometrics, 1995, 69, 61-80.	6.5	16
83	Modeling and Inference with Ï…-Spherical Distributions. Journal of the American Statistical Association, 1995, 90, 1331-1340.	3.1	90
84	Modeling and Inference with ν-Spherical Distributions. Journal of the American Statistical Association, 1995, 90, 1331.	3.1	62
85	Estimating End-use Demand: A Bayesian Approach. Journal of Business and Economic Statistics, 1994, 12, 221-231.	2.9	17
86	Posterior Properties of Long-Run Impulse Responses. Journal of Business and Economic Statistics, 1994, 12, 489-492.	2.9	5
87	Stochastic frontier models. Journal of Econometrics, 1994, 61, 273-303.	6.5	281
88	Revised stochastic analysis of an input-output model. Regional Science and Urban Economics, 1994, 24, 361-371.	2.6	26
89	Estimating End-Use Demand: A Bayesian Approach. Journal of Business and Economic Statistics, 1994, 12, 221.	2.9	11
90	A Decision-Theoretic Analysis of the Unit-Root Hypothesis Using Mixtures of Elliptical Models. Journal of Business and Economic Statistics, 1994, 12, 95.	2.9	26

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91	Bayesian Efficiency Analysis with a Flexible Form: The AIM Cost Function. Journal of Business and Economic Statistics, 1994, 12, 339.	2.9	19
92	Bayesian Efficiency Analysis With a Flexible Form: The AIM Cost Function. Journal of Business and Economic Statistics, 1994, 12, 339-346.	2.9	45
93	A Decision-Theoretic Analysis of the Unit-Root Hypothesis Using Mixtures of Elliptical Models. Journal of Business and Economic Statistics, 1994, 12, 95-107.	2.9	11
94	Bayesian marginal equivalence of elliptical regression models. Journal of Econometrics, 1993, 59, 391-403.	6.5	10
95	Robust bayesian inference in elliptical regression models. Journal of Econometrics, 1993, 57, 345-363.	6.5	66
96	Robust Bayesian inference in lq-spherical models. Biometrika, 1993, 80, 456-460.	2.4	40
97	Posterior analysis of restricted seemingly unrelated regression equation models: a recursive analytical approach. Econometric Reviews, 1992, 11, 129-142.	1.1	6
98	A Bayesian note on competing correlation structures in the dynamic linear regression model. Economics Letters, 1992, 40, 383-388.	1.9	2
99	Posterior inference on the degrees of freedom parameter in multivariate-t regression models. Economics Letters, 1991, 37, 391-397.	1.9	19
100	Bayesian multivariate exogeneity analysis. Journal of Econometrics, 1991, 49, 239-274.	6.5	10
101	A Bayesian analysis of simultaneous equation models by combining recursive analytical and numerical approaches. Journal of Econometrics, 1991, 48, 83-117.	6.5	3
102	A comment on: â€˜To criticize the critics: An objective bayesian analysis of stochastic trendsâ€™, By Peter C. B. Phillips. Journal of Applied Econometrics, 1991, 6, 365-370.	2.3	8
103	Exclusion restrictions in instrumental variables equations. Econometric Reviews, 1990, 9, 37-55.	1.1	1
104	Bayesian analysis of systems of seemingly unrelated regression equations under a recursive extended natural conjugate prior density. Journal of Econometrics, 1988, 38, 7-37.	6.5	25
105	Testing for exogeneity. European Economic Review, 1987, 31, 1443-1463.	2.3	7
106	Bayesian Analysis of Stochastic Frontier Models. , 0, , 520-537.		21
107	On the Effect of Prior Assumptions in Bayesian Model Averaging With Applications to Growth Regression. SSRN Electronic Journal, 0, , .	0.4	13