Robert J Kohn

List of Publications by Year
in descending order

140 papers	4,814 citations	109264 35 h-index	118793 62 g-index
147 all docs	147 docs citations	147 times ranked	2255 citing authors

#	Article	IF	Citations
1	Nonparametric regression using Bayesian variable selection. Journal of Econometrics, 1996, 75, 317-343.	3.5	457
2	Efficient Bayesian inference for Gaussian copula regression models. Biometrika, 2006, 93, 537-554.	1.3	201
3	Estimation, Filtering, and Smoothing in State Space Models with Incompletely Specified Initial Conditions. Annals of Statistics, 1985, 13, 1286.	1.4	191
4	On some properties of Markov chain Monte Carlo simulation methods based on the particle filter. Journal of Econometrics, 2012, 171, 134-151.	3.5	180
5	Estimation, Prediction, and Interpolation for ARIMA Models with Missing Data. Journal of the American Statistical Association, 1986, 81, 751-761.	1.8	167
6	Dissecting the Random Component of Utility. Marketing Letters, 2002, 13, 177-193.	1.9	159
7	Efficient estimation of covariance selection models. Biometrika, 2003, 90, 809-830.	1.3	154
8	Parsimonious Covariance Matrix Estimation for Longitudinal Data. Journal of the American Statistical Association, 2002, 97, 1141-1153.	1.8	150
9	Efficient Bayesian Inference for Multiple Change-Point and Mixture Innovation Models. Journal of Business and Economic Statistics, 2008, 26, 66-77.	1.8	140
10	Nonparametric regression using linear combinations of basis functions. Statistics and Computing, 2001, 11, 313-322.	0.8	131
11	Efficient Bayesian Inference for Dynamic Mixture Models. Journal of the American Statistical Association, 2000, 95, 819-828.	1.8	121
12	A fast algorithm for signal extraction, influence and cross-validation in state space models. Biometrika, 1989, 76, 65-79.	1.3	96
13	A unified approach to nonlinearity, structural change, and outliers. Journal of Econometrics, 2007, 137, 112-133.	3.5	90
14	Bayesian estimation of an autoregressive model using Markov chain Monte Carlo. Journal of Econometrics, 1996, 74, 237-254.	3.5	83
15	Nonparametric seemingly unrelated regression. Journal of Econometrics, 2000, 98, 257-281.	3.5	79
16	A New Algorithm for Spline Smoothing Based on Smoothing a Stochastic Process. SIAM Journal on Scientific and Statistical Computing, 1987, 8, 33-48.	1.5	77
17	Modelling dependence using skew <i>t</i> copulas: Bayesian inference and applications. Journal of Applied Econometrics, 2012, 27, 500-522.	1.3	76
18	Variable Selection and Function Estimation in Additive Nonparametric Regression Using a Data-Based Prior. Journal of the American Statistical Association, 1999, 94, 777-794.	1.8	73

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19	Adaptive sampling for Bayesian variable selection. Biometrika, 2005, 92, 747-763.	1.3	72
20	Regression density estimation using smooth adaptive Gaussian mixtures. Journal of Econometrics, 2009, 153, 155-173.	3.5	72
21	When is an aggregate of a time series efficiently forecast by its past?. Journal of Econometrics, 1982, 18, 337-349.	3.5	69
22	Nonparametric spline regression with prior information. Biometrika, 1993, 80, 75-88.	1.3	68
23	Speeding Up MCMC by Efficient Data Subsampling. Journal of the American Statistical Association, 2019, 114, 831-843.	1.8	66
24	A geometrical derivation of the fixed interval smoothing algorithm. Biometrika, 1982, 69, 486-487.	1.3	60
25	The Performance of Cross-Validation and Maximum Likelihood Estimators of Spline Smoothing Parameters. Journal of the American Statistical Association, 1991, 86, 1042-1050.	1.8	58
26	Adaptive Independent Metropolisâ€"Hastings by Fast Estimation of Mixtures of Normals. Journal of Computational and Graphical Statistics, 2010, 19, 243-259.	0.9	58
27	A Bayesian Approach to Robust Binary Nonparametric Regression. Journal of the American Statistical Association, 1998, 93, 203-213.	1.8	55
28	Efficient estimation and prediction in time series regression models. Biometrika, 1985, 72, 694-697.	1.3	50
29	FILTERING AND SMOOTHING IN STATE SPACE MODELS WITH PARTIALLY DIFFUSE INITIAL CONDITIONS. Journal of Time Series Analysis, 1990, 11, 275-293.	0.7	46
30	Diagnostics for Time Series Analysis. Journal of Time Series Analysis, 1999, 20, 309-330.	0.7	45
31	Variational Bayes With Intractable Likelihood. Journal of Computational and Graphical Statistics, 2017, 26, 873-882.	0.9	43
32	Nonparametric spline regression with autoregressive moving average errors. Biometrika, 1992, 79, 335-346.	1.3	41
33	Bayesian Variable Selection and Model Averaging in High-Dimensional Multinomial Nonparametric Regression. Journal of Computational and Graphical Statistics, 2003, 12, 23-54.	0.9	40
34	Prediction mean squared error for state space models with estimated parameters. Biometrika, 1986, 73, 467-473.	1.3	39
35	Prediction Mean Squared Error for State Space Models with Estimated Parameters. Biometrika, 1986, 73, 467.	1.3	38
36	Estimation, Prediction, and Interpolation for ARIMA Models with Missing Data. , 0, .		38

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37	A Bayesian Approach to Nonparametric Bivariate Regression. Journal of the American Statistical Association, 1997, 92, 1522-1535.	1.8	36
38	Multivariate Stochastic Volatility Models with Correlated Errors. Econometric Reviews, 2006, 25, 245-274.	0.5	33
39	A general approach to heteroscedastic linear regression. Statistics and Computing, 2007, 17, 131-146.	0.8	32
40	Flexible modeling of conditional distributions using smooth mixtures of asymmetric student t densities. Journal of Statistical Planning and Inference, 2010, 140, 3638-3654.	0.4	32
41	Fixed interval estimation in state space models when some of the data are missing or aggregated. Biometrika, 1983, 70, 683-688.	1.3	31
42	Additive nonparametric regression with autocorrelated errors. Journal of the Royal Statistical Society Series B: Statistical Methodology, 1998, 60, 311-331.	1.1	30
43	Bayesian covariance matrix estimation using a mixture ofÂdecomposable graphical models. Statistics and Computing, 2009, 19, 303-316.	0.8	30
44	Variable Selection and Function Estimation in Additive Nonparametric Regression Using a Data-Based Prior. Journal of the American Statistical Association, 1999, 94, 777.	1.8	30
45	Fast Evaluation of the Distribution of the Durbin-Watson and other Invariant Test Statistics in Time Series Regression. Journal of the American Statistical Association, 1990, 85, 676-685.	1.8	29
46	Signal extraction for finite nonstationary time series. Biometrika, 1987, 74, 411-421.	1.3	28
47	A note on obtaining the theoretical autocovariances of an ARMA process. Journal of Statistical Computation and Simulation, 1982, 15, 273-283.	0.7	27
48	A Bayesian approach to additive semiparametric regression. Journal of Econometrics, 1996, 74, 209-235.	3.5	27
49	Model selection in spline nonparametric regression. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2002, 64, 119-139.	1.1	27
50	Multivariate probit models for conditional claim-types. Insurance: Mathematics and Economics, 2009, 44, 214-228.	0.7	27
51	ROBUST BAYESIAN ESTIMATION OF AUTOREGRESSIVEâ€â€MOVINGâ€AVERAGE MODELS. Journal of Time Series Analysis, 1997, 18, 11-28.	0.7	26
52	Generalized smooth finite mixtures. Journal of Econometrics, 2012, 171, 121-133.	3.5	26
53	Regression Density Estimation With Variational Methods and Stochastic Approximation. Journal of Computational and Graphical Statistics, 2012, 21, 797-820.	0.9	25
54	Computing p-values for the generalized Durbin-Watson and other invariant test statistics. Journal of Econometrics, 1992, 54, 277-300.	3.5	24

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55	A note on reparameterizing a vector autoregressive moving average model to enforce stationarity. Journal of Statistical Computation and Simulation, 1986, 24, 99-106.	0.7	23
56	A Nonparametric Approach to Identifying Latent Relationships in Hierarchical Models. Marketing Science, 2000, 19, 149-162.	2.7	23
57	Speeding up MCMC by Delayed Acceptance and Data Subsampling. Journal of Computational and Graphical Statistics, 2018, 27, 12-22.	0.9	23
58	Locally Adaptive Semiparametric Estimation of the Mean and Variance Functions in Regression Models. Journal of Computational and Graphical Statistics, 2006, 15, 915-936.	0.9	22
59	Importance Sampling Squared for Bayesian Inference in Latent Variable Models. SSRN Electronic Journal, 0, , .	0.4	21
60	Efficient generalized cross-validation for state space models. Biometrika, 1987, 74, 139-148.	1.3	20
61	Estimation and variable selection in nonparametric heteroscedastic regression. Statistics and Computing, 2003, 13, 191-208.	0.8	20
62	Variable Selection and Model Averaging in Semiparametric Overdispersed Generalized Linear Models. Journal of the American Statistical Association, 2008, 103, 661-671.	1.8	19
63	Bayesian Mixtures of Autoregressive Models. Journal of Computational and Graphical Statistics, 2011, 20, 174-195.	0.9	19
64	Computing the likelihood and its dierivatives for a gaussian ARMA model. Journal of Statistical Computation and Simulation, 1985, 22, 229-263.	0.7	18
65	Bayesian variable selection and model averaging in the arbitrage pricing theory model. Computational Statistics and Data Analysis, 2010, 54, 3249-3268.	0.7	18
66	The Performance of Cross-Validation and Maximum Likelihood Estimators of Spline Smoothing Parameters. Journal of the American Statistical Association, 1991, 86, 1042.	1.8	18
67	Efficient Bayesian Inference for Dynamic Mixture Models. Journal of the American Statistical Association, 2000, 95, 819.	1.8	18
68	On the Smoothness Properties of the Best Linear Unbiased Estimate of a Stochastic Process Observed with Noise. Annals of Statistics, 1983, 11, 1011.	1.4	17
69	Convergence of the backfitting algorithm for additive models. Journal of the Australian Mathematical Society Series A Pure Mathematics and Statistics, 1994, 57, 316-329.	0.3	16
70	A BAYESIAN APPROACH TO ESTIMATING AND FORECASTING ADDITIVE NONPARAMETRIC AUTOREGRESSIVE MODELS. Journal of Time Series Analysis, 1996, 17, 203-220.	0.7	16
71	A copula based Bayesian approach for paidâ€“incurred claims models for non-life insurance reserving. Insurance: Mathematics and Economics, 2014, 59, 258-278.	0.7	16
72	Particle efficient importance sampling. Journal of Econometrics, 2016, 190, 133-147.	3.5	16

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73	Fast Evaluation of the Distribution of the Durbin-Watson and Other Invariant Test Statistics in Time Series Regression. Journal of the American Statistical Association, 1990, 85, 676.	1.8	16
74	Variable Selection and Covariance Selection in Multivariate Regression Models. Handbook of Statistics, 2005, , 519-552.	0.4	15
75	A Bayesian Approach to Nonparametric Bivariate Regression. , 0, .		15
76	Statistical Correction of a Deterministic Numerical Weather Prediction Model. Journal of the American Statistical Association, 2001, 96, 794-804.	1.8	14
77	Bayesian inference for nonlinear structural time series models. Journal of Econometrics, 2014, 179, 99-111.	3.5	13
78	A Bayesian approach to model selection in stochastic coefficient regression models and structural time series models. Journal of Econometrics, 1997, 76, 39-52.	3.5	12
79	A Bayesian Approach to Robust Binary Nonparametric Regression. Journal of the American Statistical Association, 1998, 93, 203.	1.8	12
80	Subsampling MCMC - an Introduction for the Survey Statistician. Sankhya A, 2018, 80, 33-69.	0.4	11
81	Particle Methods for Stochastic Differential Equation Mixed Effects Models. Bayesian Analysis, 2021, 16, .	1.6	11
82	Simultaneous variable selection and component selection for regression density estimation with mixtures of heteroscedastic experts. Electronic Journal of Statistics, 2012, 6, .	0.4	10
83	Variational Bayes approximation of factor stochastic volatility models. International Journal of Forecasting, 2021, 37, 1355-1375.	3.9	10
84	Locally Adaptive Nonparametric Binary Regression. Journal of Computational and Graphical Statistics, 2008, 17, 352-372.	0.9	9
85	Bayesian estimation of a random effects heteroscedastic probit model. Econometrics Journal, 2009, 12, 324-339.	1.2	9
86	Speeding Up MCMC by Efficient Data Subsampling. SSRN Electronic Journal, 2015, , .	0.4	9
87	New estimation approaches for the hierarchical Linear Ballistic Accumulator model. Journal of Mathematical Psychology, 2020, 96, 102368.	1.0	9
88	Efficient Bayesian Inference for Multiple Change-Point and Mixture Innovation Models. SSRN Electronic Journal, 2005, , .	0.4	8
89	Parallel Variational Bayes for Large Datasets With an Application to Generalized Linear Mixed Models. Journal of Computational and Graphical Statistics, 2016, 25, 626-646.	0.9	8
90	Bayesian Inference Using Synthetic Likelihood: Asymptotics and Adjustments. Journal of the American Statistical Association, 2023, 118, 2821-2832.	1.8	8

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91	Non-Gaussian State-Space Modeling of Nonstationary Time Series: Comment. Journal of the American Statistical Association, 1987, 82, 1041.	1.8	7
92	Bayesian Semiparametric Regression. Journal of Business Research, 2000, 49, 229-244.	5.8	7
93	Mixed Marginal Copula Modeling. Journal of Business and Economic Statistics, 2020, 38, 137-147.	1.8	7
94	Testing for linearity in a semiparametric regression model. Journal of Econometrics, 1994, 64, 77-96.	3.5	6
95	A Unified Approach to Nonlinearity, Structural Change, and Outliers. SSRN Electronic Journal, 2005, , .	0.4	6
96	Copula-Type Estimators for Flexible Multivariate Density Modeling Using Mixtures. Journal of Computational and Graphical Statistics, 2014, 23, 1163-1178.	0.9	6
97	Identifying relationships between cognitive processes across tasks, contexts, and time. Behavior Research Methods, 2021, 53, 78-95.	2.3	6
98	Adaptive Independent Metropolis-Hastings by Fast Estimation of Mixtures of Normals. SSRN Electronic Journal, 0, , .	0.4	6
99	Modeling Conditional Densities Using Finite Smooth Mixtures. SSRN Electronic Journal, 0, , .	0.4	6
100	A Signal Extraction Approach to the Estimation of Treatment and Control Curves. Journal of the American Statistical Association, 1991, 86, 1034-1041.	1.8	5
101	BAYESIAN SUBSET SELECTION AND MODEL AVERAGING USING A CENTRED AND DISPERSED PRIOR FOR THE ERROR VARIANCE. Australian and New Zealand Journal of Statistics, 2006, 48, 237-252.	0.4	5
102	Nonparametric Regression Density Estimation Using Smoothly Varying Normal Mixtures. SSRN Electronic Journal, 0, , .	0.4	5
103	Estimating Long-term Trends in Tropospheric Ozone Levels. International Statistical Review, 2002, 70, 99-124.	1.1	4
104	Constructing priors based on model size for nondecomposable Gaussian graphical models: A simulation based approach. Journal of Multivariate Analysis, 2011, 102, 871-883.	0.5	4
105	Flexible Multivariate Density Estimation With Marginal Adaptation. Journal of Computational and Graphical Statistics, 2013, 22, 814-829.	0.9	4
106	The Block-Poisson Estimator for Optimally Tuned Exact Subsampling MCMC. Journal of Computational and Graphical Statistics, 2021, 30, 877-888.	0.9	4
107	Nonparametric Estimation of Irregular Functions with Independent or Autocorrelated Errors. Lecture Notes in Statistics, 1998, , 157-179.	0.1	4
108	Recurrent conditional heteroskedasticity. Journal of Applied Econometrics, 2022, 37, 1031-1054.	1.3	4

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109	Spline smoothing with repeated values. Journal of Statistical Computation and Simulation, 1986, 25, 251-258.	0.7	3
110	Accuracy and efficiency of alternative spline smoothing algorithms. Journal of Statistical Computation and Simulation, 1993, 46, 1-18.	0.7	3
111	A duality formula for Feynmanâ€"Kac path particle models. Comptes Rendus Mathematique, 2015, 353, 465-469.	0.1	3
112	Adaptive Metropolisâ€"Hastings sampling using reversible dependent mixture proposals. Statistics and Computing, 2016, 26, 361-381.	0.8	3
113	Subsampling sequential Monte Carlo for static Bayesian models. Statistics and Computing, 2020, 30, 1741-1758.	0.8	3
114	Semiparametric Bayesian Inference For Time Series With Mixed Spectra. SSRN Electronic Journal, 0, , .	0.4	3
115	A Statistical Recurrent Stochastic Volatility Model for Stock Markets. Journal of Business and Economic Statistics, 2023, 41, 414-428.	1.8	3
116	Time-evolving psychological processes over repeated decisions.. Psychological Review, 2022, 129, 438-456.	2.7	3
117	A note on Kalman filtering for the seasonal moving average model. Biometrika, 1984, 71, 648-650.	1.3	2
118	A NOTE ON SQUARE ROOT FILTERING FOR VECTOR AUTOREGRESSIVE MOVING-AVERAGE MODELS. Journal of Time Series Analysis, 1990, 11, 181-183.	0.7	2
119	Multivariate Stochastic Volatility Models with Correlated Errors. SSRN Electronic Journal, 2005, , .	0.4	2
120	Nonparametric estimation of the distribution function in contingent valuation models. Bayesian Analysis, 2009, 4, .	1.6	2
121	Parsimonious Estimation of the Covariance Matrix in Multinomial Probit Models. Econometric Reviews, 2009, 29, 146-157.	0.5	2
122	A flexible particle Markov chain Monte Carlo method. Statistics and Computing, 2020, 30, 783-798.	0.8	2
123	Scalable MCMC for Large Data Problems Using Data Subsampling and the Difference Estimator. SSRN Electronic Journal, 0, , .	0.4	2
124	On the rate of convergence of the innovation representation of a moving average process. Biometrika, 1985, 72, 325-330.	1.3	1
125	Fast filtering for seasonal moving average models. Biometrika, 1986, 73, 522-524.	1.3	1
126	The estimation of error standard deviation in spline regression. Journal of Statistical Computation and Simulation, 1992, 44, 1-15.	0.7	1

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127	Estimating Long-Term Trends in Tropospheric Ozone Levels. International Statistical Review, 2002, 70, 99.	1.1	1
128	Particle Efficient Importance Sampling. SSRN Electronic Journal, 0, , .	0.4	1
129	Efficient data augmentation for multivariate probit models with panel data: an application to general practitioner decision making about contraceptives. Journal of the Royal Statistical Society Series C: Applied Statistics, 2020, 69, 277-300.	0.5	1
130	Finite Sample Performance of Robust Bayesian Regression. SSRN Electronic Journal, 0, , .	0.4	1
131	Locally Adaptive Semiparametric Estimation of the Mean and Variance Functions in Regression Models. SSRN Electronic Journal, 0, , .	0.4	1
132	A Signal Extraction Approach to the Estimation of Treatment and Control Curves. Journal of the American Statistical Association, 1991, 86, 1034.	1.8	1
133	Bayesian Covariance Matrix Estimation Using a Mixture of Decomposable Graphical Models. SSRN Electronic Journal, 0, , .	0.4	1
134	Efficient selection between hierarchical cognitive models: Cross-validation with variational Bayes.. Psychological Methods, 2024, 29, 219-241.	2.7	1
135	Discussion of â€œFast sparse regression and classificationâ€•by Jerome Friedman. International Journal of Forecasting, 2012, 28, 749-750.	3.9	0
136	Bayesian Subset Selection and Model Averaging using a Centered and Dispersed Prior for the Error Variance. SSRN Electronic Journal, 0, , .	0.4	0
137	Variable Selection and Model Averaging in Semiparametric Overdispersed Generalized Linear Models. SSRN Electronic Journal, 0, , .	0.4	0
138	Locally Adaptive Nonparametric Binary Regression. SSRN Electronic Journal, 0, , .	0.4	0
139	Bayesian Estimation of a Random Effects Heteroscedastic Probit Model. SSRN Electronic Journal, 0, , .	0.4	0
140	Bayesian optimization with informative parametric models via sequential Monte Carlo. Data-Centric Engineering, 2022, 3, .	1.2	0