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	Efficient selection between hierarchical cognitive models: Cross-validation with variational Bayes.. Psychological Methods, 2024, 29, 219-241.	2.7	1
2	A Statistical Recurrent Stochastic Volatility Model for Stock Markets. Journal of Business and Economic Statistics, 2023, 41, 414-428.	1.8	3
3	Bayesian Inference Using Synthetic Likelihood: Asymptotics and Adjustments. Journal of the American Statistical Association, 2023, 118, 2821-2832.	1.8	8
4	Bayesian optimization with informative parametric models via sequential Monte Carlo. Data-Centric Engineering, 2022, 3, .	1.2	0
5	Recurrent conditional heteroskedasticity. Journal of Applied Econometrics, 2022, 37, 1031-1054.	1.3	4
6	Time-evolving psychological processes over repeated decisions.. Psychological Review, 2022, 129, 438-456.	2.7	3
7	Identifying relationships between cognitive processes across tasks, contexts, and time. Behavior Research Methods, 2021, 53, 78-95.	2.3	6
8	The Block-Poisson Estimator for Optimally Tuned Exact Subsampling MCMC. Journal of Computational and Graphical Statistics, 2021, 30, 877-888.	0.9	4
9	Particle Methods for Stochastic Differential Equation Mixed Effects Models. Bayesian Analysis, 2021, 16, .	1.6	11
10	Variational Bayes approximation of factor stochastic volatility models. International Journal of Forecasting, 2021, 37, 1355-1375.	3.9	10
11	Mixed Marginal Copula Modeling. Journal of Business and Economic Statistics, 2020, 38, 137-147.	1.8	7
12	Subsampling sequential Monte Carlo for static Bayesian models. Statistics and Computing, 2020, 30, 1741-1758.	0.8	3
13	New estimation approaches for the hierarchical Linear Ballistic Accumulator model. Journal of Mathematical Psychology, 2020, 96, 102368.	1.0	9
14	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
15	A flexible particle Markov chain Monte Carlo method. Statistics and Computing, 2020, 30, 783-798.	0.8	2
16	Speeding Up MCMC by Efficient Data Subsampling. Journal of the American Statistical Association, 2019, 114, 831-843.	1.8	66
17	Speeding up MCMC by Delayed Acceptance and Data Subsampling. Journal of Computational and Graphical Statistics, 2018, 27, 12-22.	0.9	23
18	Subsampling MCMC - an Introduction for the Survey Statistician. Sankhya A, 2018, 80, 33-69.	0.4	11

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19	Variational Bayes With Intractable Likelihood. Journal of Computational and Graphical Statistics, 2017, 26, 873-882.	0.9	43
20	Adaptive Metropolisâ€“Hastings sampling using reversible dependent mixture proposals. Statistics and Computing, 2016, 26, 361-381.	0.8	3
21	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
22	Particle efficient importance sampling. Journal of Econometrics, 2016, 190, 133-147.	3.5	16
23	Speeding Up MCMC by Efficient Data Subsampling. SSRN Electronic Journal, 2015, , .	0.4	9
24	A duality formula for Feynmanâ€“Kac path particle models. Comptes Rendus Mathematique, 2015, 353, 465-469.	0.1	3
25	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
26	Copula-Type Estimators for Flexible Multivariate Density Modeling Using Mixtures. Journal of Computational and Graphical Statistics, 2014, 23, 1163-1178.	0.9	6
27	Bayesian inference for nonlinear structural time series models. Journal of Econometrics, 2014, 179, 99-111.	3.5	13
28	Flexible Multivariate Density Estimation With Marginal Adaptation. Journal of Computational and Graphical Statistics, 2013, 22, 814-829.	0.9	4
29	Simultaneous variable selection and component selection for regression density estimation with mixtures of heteroscedastic experts. Electronic Journal of Statistics, 2012, 6, .	0.4	10
30	Regression Density Estimation With Variational Methods and Stochastic Approximation. Journal of Computational and Graphical Statistics, 2012, 21, 797-820.	0.9	25
31	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
32	Generalized smooth finite mixtures. Journal of Econometrics, 2012, 171, 121-133.	3.5	26
33	Discussion of â€œFast sparse regression and classificationâ€• by Jerome Friedman. International Journal of Forecasting, 2012, 28, 749-750.	3.9	0
34	Modelling dependence using skew <i>t</i> copulas: Bayesian inference and applications. Journal of Applied Econometrics, 2012, 27, 500-522.	1.3	76
35	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
36	Bayesian Mixtures of Autoregressive Models. Journal of Computational and Graphical Statistics, 2011, 20, 174-195.	0.9	19

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37	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
38	Bayesian variable selection and model averaging in the arbitrage pricing theory model. Computational Statistics and Data Analysis, 2010, 54, 3249-3268.	0.7	18
39	Adaptive Independent Metropolisâ€"Hastings by Fast Estimation of Mixtures of Normals. Journal of Computational and Graphical Statistics, 2010, 19, 243-259.	0.9	58
40	Nonparametric estimation of the distribution function in contingent valuation models. Bayesian Analysis, 2009, 4, .	1.6	2
41	Bayesian covariance matrix estimation using a mixture ofÂdecomposable graphical models. Statistics and Computing, 2009, 19, 303-316.	0.8	30
42	Bayesian estimation of a random effects heteroscedastic probit model. Econometrics Journal, 2009, 12, 324-339.	1.2	9
43	Regression density estimation using smooth adaptive Gaussian mixtures. Journal of Econometrics, 2009, 153, 155-173.	3.5	72
44	Multivariate probit models for conditional claim-types. Insurance: Mathematics and Economics, 2009, 44, 214-228.	0.7	27
45	Parsimonious Estimation of the Covariance Matrix in Multinomial Probit Models. Econometric Reviews, 2009, 29, 146-157.	0.5	2
46	Variable Selection and Model Averaging in Semiparametric Overdispersed Generalized Linear Models. Journal of the American Statistical Association, 2008, 103, 661-671.	1.8	19
47	Locally Adaptive Nonparametric Binary Regression. Journal of Computational and Graphical Statistics, 2008, 17, 352-372.	0.9	9
48	Efficient Bayesian Inference for Multiple Change-Point and Mixture Innovation Models. Journal of Business and Economic Statistics, 2008, 26, 66-77.	1.8	140
49	A unified approach to nonlinearity, structural change, and outliers. Journal of Econometrics, 2007, 137, 112-133.	3.5	90
50	A general approach to heteroscedastic linear regression. Statistics and Computing, 2007, 17, 131-146.	0.8	32
51	Multivariate Stochastic Volatility Models with Correlated Errors. Econometric Reviews, 2006, 25, 245-274.	0.5	33
52	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
53	Efficient Bayesian inference for Gaussian copula regression models. Biometrika, 2006, 93, 537-554.	1.3	201
54	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

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55	A Unified Approach to Nonlinearity, Structural Change, and Outliers. SSRN Electronic Journal, 2005, , .	0.4	6
56	Efficient Bayesian Inference for Multiple Change-Point and Mixture Innovation Models. SSRN Electronic Journal, 2005, , .	0.4	8
57	Multivariate Stochastic Volatility Models with Correlated Errors. SSRN Electronic Journal, 2005, , .	0.4	2
58	Variable Selection and Covariance Selection in Multivariate Regression Models. Handbook of Statistics, 2005, , 519-552.	0.4	15
59	Adaptive sampling for Bayesian variable selection. Biometrika, 2005, 92, 747-763.	1.3	72
60	Estimation and variable selection in nonparametric heteroscedastic regression. Statistics and Computing, 2003, 13, 191-208.	0.8	20
61	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
62	Efficient estimation of covariance selection models. Biometrika, 2003, 90, 809-830.	1.3	154
63	Estimating Long-Term Trends in Tropospheric Ozone Levels. International Statistical Review, 2002, 70, 99.	1.1	1
64	Parsimonious Covariance Matrix Estimation for Longitudinal Data. Journal of the American Statistical Association, 2002, 97, 1141-1153.	1.8	150
65	Model selection in spline nonparametric regression. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2002, 64, 119-139.	1.1	27
66	Estimating Long-term Trends in Tropospheric Ozone Levels. International Statistical Review, 2002, 70, 99-124.	1.1	4
67	Dissecting the Random Component of Utility. Marketing Letters, 2002, 13, 177-193.	1.9	159
68	Statistical Correction of a Deterministic Numerical Weather Prediction Model. Journal of the American Statistical Association, 2001, 96, 794-804.	1.8	14
69	Nonparametric regression using linear combinations of basis functions. Statistics and Computing, 2001, 11, 313-322.	0.8	131
70	A Nonparametric Approach to Identifying Latent Relationships in Hierarchical Models. Marketing Science, 2000, 19, 149-162.	2.7	23
71	Nonparametric seemingly unrelated regression. Journal of Econometrics, 2000, 98, 257-281.	3.5	79
72	Bayesian Semiparametric Regression. Journal of Business Research, 2000, 49, 229-244.	5.8	7

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73	Efficient Bayesian Inference for Dynamic Mixture Models. Journal of the American Statistical Association, 2000, 95, 819-828.	1.8	121
74	Efficient Bayesian Inference for Dynamic Mixture Models. Journal of the American Statistical Association, 2000, 95, 819.	1.8	18
75	Diagnostics for Time Series Analysis. Journal of Time Series Analysis, 1999, 20, 309-330.	0.7	45
76	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
77	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
78	Additive nonparametric regression with autocorrelated errors. Journal of the Royal Statistical Society Series B: Statistical Methodology, 1998, 60, 311-331.	1.1	30
79	A Bayesian Approach to Robust Binary Nonparametric Regression. Journal of the American Statistical Association, 1998, 93, 203-213.	1.8	55
80	Nonparametric Estimation of Irregular Functions with Independent or Autocorrelated Errors. Lecture Notes in Statistics, 1998, , 157-179.	0.1	4
81	A Bayesian Approach to Robust Binary Nonparametric Regression. Journal of the American Statistical Association, 1998, 93, 203.	1.8	12
82	A Bayesian Approach to Nonparametric Bivariate Regression. Journal of the American Statistical Association, 1997, 92, 1522-1535.	1.8	36
83	ROBUST BAYESIAN ESTIMATION OF AUTOREGRESSIVEâ€â€MOVINGâ€AVERAGE MODELS. Journal of Time Series Analysis, 1997, 18, 11-28.	0.7	26
84	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
85	A Bayesian approach to additive semiparametric regression. Journal of Econometrics, 1996, 74, 209-235.	3.5	27
86	Bayesian estimation of an autoregressive model using Markov chain Monte Carlo. Journal of Econometrics, 1996, 74, 237-254.	3.5	83
87	Nonparametric regression using Bayesian variable selection. Journal of Econometrics, 1996, 75, 317-343.	3.5	457
88	A BAYESIAN APPROACH TO ESTIMATING AND FORECASTING ADDITIVE NONPARAMETRIC AUTOREGRESSIVE MODELS. Journal of Time Series Analysis, 1996, 17, 203-220.	0.7	16
89	Testing for linearity in a semiparametric regression model. Journal of Econometrics, 1994, 64, 77-96.	3.5	6
90	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

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91	Accuracy and efficiency of alternative spline smoothing algorithms. Journal of Statistical Computation and Simulation, 1993, 46, 1-18.	0.7	3
92	Nonparametric spline regression with prior information. Biometrika, 1993, 80, 75-88.	1.3	68
93	Nonparametric spline regression with autoregressive moving average errors. Biometrika, 1992, 79, 335-346.	1.3	41
94	The estimation of error standard deviation in spline regression. Journal of Statistical Computation and Simulation, 1992, 44, 1-15.	0.7	1
95	Computing p-values for the generalized Durbin-Watson and other invariant test statistics. Journal of Econometrics, 1992, 54, 277-300.	3.5	24
96	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
97	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
98	A Signal Extraction Approach to the Estimation of Treatment and Control Curves. Journal of the American Statistical Association, 1991, 86, 1034.	1.8	1
99	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
100	A NOTE ON SQUARE ROOT FILTERING FOR VECTOR AUTOREGRESSIVE MOVING-AVERAGE MODELS. Journal of Time Series Analysis, 1990, 11, 181-183.	0.7	2
101	FILTERING AND SMOOTHING IN STATE SPACE MODELS WITH PARTIALLY DIFFUSE INITIAL CONDITIONS. Journal of Time Series Analysis, 1990, 11, 275-293.	0.7	46
102	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
103	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
104	A fast algorithm for signal extraction, influence and cross-validation in state space models. Biometrika, 1989, 76, 65-79.	1.3	96
105	Efficient generalized cross-validation for state space models. Biometrika, 1987, 74, 139-148.	1.3	20
106	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
107	Signal extraction for finite nonstationary time series. Biometrika, 1987, 74, 411-421.	1.3	28
108	Non-Gaussian State-Space Modeling of Nonstationary Time Series: Comment. Journal of the American Statistical Association, 1987, 82, 1041.	1.8	7

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109	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
110	Prediction Mean Squared Error for State Space Models with Estimated Parameters. Biometrika, 1986, 73, 467.	1.3	38
111	Spline smoothing with repeated values. Journal of Statistical Computation and Simulation, 1986, 25, 251-258.	0.7	3
112	Prediction mean squared error for state space models with estimated parameters. Biometrika, 1986, 73, 467-473.	1.3	39
113	Fast filtering for seasonal moving average models. Biometrika, 1986, 73, 522-524.	1.3	1
114	Estimation, Prediction, and Interpolation for ARIMA Models with Missing Data. Journal of the American Statistical Association, 1986, 81, 751-761.	1.8	167
115	Estimation, Filtering, and Smoothing in State Space Models with Incompletely Specified Initial Conditions. Annals of Statistics, 1985, 13, 1286.	1.4	191
116	Efficient estimation and prediction in time series regression models. Biometrika, 1985, 72, 694-697.	1.3	50
117	On the rate of convergence of the innovation representation of a moving average process. Biometrika, 1985, 72, 325-330.	1.3	1
118	Computing the likelihood and its dierivatives for a gaussian ARMA model. Journal of Statistical Computation and Simulation, 1985, 22, 229-263.	0.7	18
119	A note on Kalman filtering for the seasonal moving average model. Biometrika, 1984, 71, 648-650.	1.3	2
120	Fixed interval estimation in state space models when some of the data are missing or aggregated. Biometrika, 1983, 70, 683-688.	1.3	31
121	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
122	A geometrical derivation of the fixed interval smoothing algorithm. Biometrika, 1982, 69, 486-487.	1.3	60
123	A note on obtaining the theoretical autocovariances of an ARMA process. Journal of Statistical Computation and Simulation, 1982, 15, 273-283.	0.7	27
124	When is an aggregate of a time series efficiently forecast by its past?. Journal of Econometrics, 1982, 18, 337-349.	3.5	69
125	Nonparametric Regression Density Estimation Using Smoothly Varying Normal Mixtures. SSRN Electronic Journal, 0, , .	0.4	5
126	Particle Efficient Importance Sampling. SSRN Electronic Journal, 0, , .	0.4	1

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127	Importance Sampling Squared for Bayesian Inference in Latent Variable Models. SSRN Electronic Journal, 0, , .	0.4	21
128	Adaptive Independent Metropolis-Hastings by Fast Estimation of Mixtures of Normals. SSRN Electronic Journal, 0, , .	0.4	6
129	Scalable MCMC for Large Data Problems Using Data Subsampling and the Difference Estimator. SSRN Electronic Journal, 0, , .	0.4	2
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	Estimation, Prediction, and Interpolation for ARIMA Models with Missing Data. , 0, .		38
133	A Bayesian Approach to Nonparametric Bivariate Regression. , 0, .		15
134	Bayesian Covariance Matrix Estimation Using a Mixture of Decomposable Graphical Models. SSRN Electronic Journal, 0, , .	0.4	1
135	Bayesian Subset Selection and Model Averaging using a Centered and Dispersed Prior for the Error Variance. SSRN Electronic Journal, 0, , .	0.4	0
136	Variable Selection and Model Averaging in Semiparametric Overdispersed Generalized Linear Models. SSRN Electronic Journal, 0, , .	0.4	0
137	Locally Adaptive Nonparametric Binary Regression. SSRN Electronic Journal, 0, , .	0.4	0
138	Bayesian Estimation of a Random Effects Heteroscedastic Probit Model. SSRN Electronic Journal, 0, , .	0.4	0
139	Modeling Conditional Densities Using Finite Smooth Mixtures. SSRN Electronic Journal, 0, , .	0.4	6
140	Semiparametric Bayesian Inference For Time Series With Mixed Spectra. SSRN Electronic Journal, 0, , .	0.4	3