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List of Publications by Year in descending order

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Version: 2024-02-01

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papers

336
citations

1684188

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1720034

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docs citations

10
times ranked

333
citing authors

#	ARTICLE	IF	CITATIONS
1	QUASI-MAXIMUM LIKELIHOOD AND THE KERNEL BLOCK BOOTSTRAP FOR NONLINEAR DYNAMIC MODELS. Journal of Time Series Analysis, 2021, 42, 377.	1.2	2
2	Dynamic Vector Mode Regression. Journal of Business and Economic Statistics, 2020, 38, 647-661.	2.9	8
3	A GENERAL CLASS OF NON-NESTED TEST STATISTICS FOR MODELS DEFINED THROUGH MOMENT RESTRICTIONS. Econometric Theory, 2018, 34, 477-507.	0.7	0
4	Tests of additional conditional moment restrictions. Journal of Econometrics, 2017, 200, 1-16.	6.5	0
5	Quantile Regression with Clustered Data. Journal of Econometric Methods, 2016, 5, 1-15.	0.6	175
6	Recent Developments in Empirical Likelihood and Related Methods. Annual Review of Economics, 2014, 6, 77-102.	5.5	7
7	A cautionary note on tests of overidentifying restrictions. Economics Letters, 2012, 115, 314-317.	1.9	105
8	GEL METHODS FOR NONSMOOTH MOMENT INDICATORS. Econometric Theory, 2011, 27, 74-113.	0.7	26
9	Bootstrap estimation of covariance matrices via the percentile method. Econometrics Journal, 2005, 8, 70-78.	2.3	11