Gabriel V Montes Rojas

List of Publications by Year
in descending order

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74 papers	1,310 citations	471477 17 h-index	414395 32 g-index
74 all docs	74 docs citations	74 times ranked	838 citing authors

#	Article	IF	Citations
1	Does formality improve micro-firm performance? Evidence from the Brazilian SIMPLES program. Journal of Development Economics, 2011, 94, 262-276.	4.5	172
2	Asymptotics for panel quantile regression models with individual effects. Journal of Econometrics, 2012, 170, 76-91.	6.5	144
3	Microenterprise Dynamics in Developing Countries: How Similar are They to Those in the Industrialized World? Evidence from Mexico. World Bank Economic Review, 2006, 20, 389-419.	2.4	84
4	Releasing Constraints to Growth or Pushing on a String? Policies and Performance of Mexican Micro-Firms. Journal of Development Studies, 2009, 45, 1027-1047.	2.1	80
5	Penalized quantile regression for dynamic panel data. Journal of Statistical Planning and Inference, 2010, 140, 3476-3497.	0.6	68
6	Is Self-employment and Micro-entrepreneurship a Desired Outcome?. World Development, 2009, 37, 1914-1925.	4.9	65
7	Migration, Remittances and Capital Accumulation: Evidence from Rural Mexico. Journal of Development Studies, 2012, 48, 1139-1155.	2.1	57
8	How elastic are sea, sand and sun? Dynamic panel estimates of the demand for tourism. Applied Economics Letters, 2005, 12, 277-280.	1.8	49
9	The role of bank relationships in the interbank market. Journal of Economic Dynamics and Control, 2015, 59, 118-141.	1.6	47
10	Quantile Autoregressive Distributed Lag Model with an Application to House Price Returns*. Oxford Bulletin of Economics and Statistics, 2013, 75, 307-321.	1.7	40
11	From Privatization to Re-nationalization: What went Wrong with Privatizations in Argentina?. Oxford Development Studies, 2008, 36, 323-337.	1.9	37
12	Threshold quantile autoregressive models. Journal of Time Series Analysis, 2011, 32, 253-267.	1.2	37
13	Tests for skewness and kurtosis in the one-way error component model. Journal of Multivariate Analysis, 2013, 122, 35-52.	1.0	31
14	Foreign informational lobbying can enhance tourism: Evidence from the Caribbean. Journal of Development Economics, 2009, 90, 267-275.	4.5	30
15	Network centrality and funding rates in the e-MID interbank market. Journal of Financial Stability, 2017, 33, 346-365.	5.2	28
16	Testing linearity against threshold effects: uniform inference in quantile regression. Annals of the Institute of Statistical Mathematics, 2014, 66, 413-439.	0.8	22
17	On Bootstrap Inference for Quantile Regression Panel Data: A Monte Carlo Study. Econometrics, 2015, 3, 654-666.	0.9	22
18	Trade Reform and Inequality: The Case of Mexico and Argentina in the 1990s. World Economy, 2008, 31, 763-780.	2.5	21

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19	GENERAL SPECIFICATION TESTING WITH LOCALLY MISSPECIFIED MODELS. Econometric Theory, 2010, 26, 1838-1845.	0.7	19
20	Tests for Normality in Linear Panel-data Models. The Stata Journal, 2015, 15, 822-832.	2.2	18
21	On the nature of micro-entrepreneurship: evidence from Argentina. Applied Economics, 2009, 41, 2667-2680.	2.2	17
22	Multivariate Quantile Impulse Response Functions. Journal of Time Series Analysis, 2019, 40, 739-752.	1.2	16
23	Robust tests for heteroskedasticity in the one-way error components model. Journal of Econometrics, 2011, 160, 300-310.	6.5	15
24	Earnings and Caste: An Evaluation of Caste Wage Differentials in the Nepalese Labour Market. Journal of Development Studies, 2017, 53, 396-421.	2.1	14
25	Quantile Double AR Time Series Models for Financial Returns. Journal of Forecasting, 2013, 32, 551-560.	2.8	13
26	Testing for random effects and serial correlation in spatial autoregressive models. Journal of Statistical Planning and Inference, 2010, 140, 1013-1020.	0.6	11
27	Mean and quantile regression Oaxaca-Blinder decompositions with an application to caste discrimination. Journal of Economic Inequality, 2017, 15, 245-255.	3.5	11
28	Sources of productivity growth: Evidence from the Mexican manufacturing sector. North American Journal of Economics and Finance, 2007, 18, 263-278.	3.5	10
29	Testing under local misspecification and artificial regressions. Economics Letters, 2009, 104, 66-68.	1.9	10
30	Robust Misspecification Tests for the Heckman's Two-Step Estimator. Econometric Reviews, 2011, 30, 154-172.	1.1	10
31	Informal Jobs and Trade Liberalisation in Argentina. Journal of Development Studies, 2014, 50, 1104-1118.	2.1	9
32	Reduced form vector directional quantiles. Journal of Multivariate Analysis, 2017, 158, 20-30.	1.0	9
33	Labour income inequality and the informal sector in Colombian cities. Cuadernos De Economia (Colombia), 2017, 36, 77-98.	0.2	7
34	Quantile continuous treatment effects. Econometrics and Statistics, 2018, 8, 13-36.	0.8	7
35	Testing Slope Homogeneity in Quantile Regression Panel Data with an Application to the Cross-Section of Stock Returns*. Journal of Financial Econometrics, 2018, 16, 211-243.	1.5	7
36	Can Poor Countries Lobby for More US Bilateral Aid?. World Development, 2013, 44, 77-87.	4.9	6

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37	The effects of U.S. monetary policy shocks on mutual fund investing. Journal of International Money and Finance, 2022, 123, 102595.	2.5	5
38	Inter-city wage differentials and intra-city workplace centralization. Regional Science and Urban Economics, 2009, 39, 602-609.	2.6	4
39	A panel data test for poverty traps. Applied Economics, 2013, 45, 1943-1952.	2.2	4
40	Bayesian endogeneity bias modeling. Economics Letters, 2014, 122, 36-39.	1.9	4
41	Age at marriage, social norms, and female education in Nepal. Review of Development Economics, 2020, 24, 878-909.	1.9	4
42	Portfolio selection in quantile decision models. Annals of Finance, 2022, 18, 133-181.	0.8	4
43	Testing for serial correlation in hierarchical linear models. Journal of Multivariate Analysis, 2018, 165, 101-116.	1.0	3
44	Can countries lobby for foreign direct investment? Evidence from the US. International Journal of Monetary Economics and Finance, 2018, 11, 516.	0.2	3
45	Regional and state heterogeneity of monetary shocks in Argentina. Journal of Economic Asymmetries, 2019, 20, e00129.	3.5	3
46	Measuring the effect of monetary shocks on European sovereign country risk: an application of GVAR models. Journal of Applied Economics, 2019, 22, 484-503.	1.3	3
47	Non-Uniform Wealth Distribution in a Simple Spatial Banking Model. Journal of Applied Economics, 2008, 11, 145-165.	1.3	2
48	Confronting Neoclassical Myths about Self-employment in Latin America. Review of Radical Political Economics, 2010, 42, 50-65.	0.6	2
49	On the equivalence of instrumental variables estimators for linear models. Economics Letters, 2015, 134, 13-15.	1.9	2
50	Tests for Normality Based on the Quantile-mean Covariance. The Stata Journal, 2016, 16, 1039-1057.	2.2	2
51	A Capital Invariant Solution to the Marxian Transformation Problem. Review of Radical Political Economics, 2017, 49, 114-124.	0.6	2
52	Decomposition methods for analyzing inequality changes in Latin America 2002â€"2014. Empirical Economics, 2019, 57, 2043-2078.	3.0	2
53	Quantile selection in non-linear GMM quantile models. Economics Letters, 2020, 195, 109402.	1.9	2
54	External Shocks and Inflationary Pressures in Argentina: A Post-Keynesian-Structuralist Empirical Approach. Review of Political Economy, 2022, 34, 789-806.	1.1	2

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55	Experiments on portfolio selection: A comparison between quantile preferences and expected utility decision models. Journal of Behavioral and Experimental Economics, 2022, 97, 101822.	1.2	2
56	Quantile Threshold Effects in the Dynamics of the Dollar/Pound Exchange Rate. Journal of Economic Asymmetries, 2009, 6, 69-82.	3.5	1
57	Endogeneity in Threshold Nonlinearity Tests. Communications in Statistics - Theory and Methods, 2014, 43, 105-114.	1.0	1
58	Robust tests for time-invariant individual heterogeneity versus dynamic state dependence. Empirical Economics, 2014, 47, 1365-1387.	3.0	1
59	An equicorrelation Moulton factor in the presence of arbitrary intra-cluster correlation. Economics Letters, 2016, 145, 221-224.	1.9	1
60	Endogeneity bias modeling using observables. Economics Letters, 2017, 152, 41-45.	1.9	1
61	A new robust and most powerful test in the presence of local misspecification. Communications in Statistics - Theory and Methods, 2017, 46, 8187-8198.	1.0	1
62	Level-Based Estimation of Dynamic Panel Models. Journal of Econometric Methods, 2019, 9, .	0.6	1
63	Tests of asset pricing with timeâ€varying factor loads. Journal of Applied Econometrics, 2019, 34, 762-778.	2.3	1
64	A practical generalized propensity-score estimator for quantile continuous treatment effects. The Stata Journal, 2020, 20, 276-296.	2.2	1
65	Horvitz-Thompson estimator under partial information with an application to network degree distribution. Communications in Statistics Part B: Simulation and Computation, 2021, 50, 343-366.	1.2	1
66	Tests for nonlinear restrictions under misspecified alternatives with an application to testing rational expectation hypotheses. Econometrics Journal, 2021, 24, 41-57.	2.3	1
67	Network ANOVA random effects models for node attributes. Journal of Dynamics and Games, 2020, 7, 239-252.	1.0	1
68	Dictatorship, Democracy, and Globalization: Argentina and the Cost of Paralysis, 1973-2001 - by Veigel, Klaus F.. Bulletin of Latin American Research, 2011, 30, 236-237.	0.5	0
69	Chapter 3 Who Benefits from Reducing the Cost of Formality? Quantile Regression Discontinuity Analysis. Research in Labor Economics, 2012, , 101-133.	0.6	0
70	A Note on Building a Counterfactual for Mercosur. Latin American Business Review, 2014, 15, 315-325.	1.3	0
71	Density estimation using bootstrap quantile variance and quantile-mean covariance. Communications in Statistics Part B: Simulation and Computation, 2023, 52, 1449-1461.	1.2	0
72	Subgraph Network Random Effects Error Components Models: Specification and Testing. Journal of Econometric Methods, 2022, 11, 17-34.	0.6	0

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73	Mentoring as a dose treatment: Frequency mattersâ€”Evidence from a French mentoring programme. Labour, 0, , .	0.6	0
74	Estimating Impulse-Response Functions for Macroeconomic Models using Directional Quantiles. Journal of Time Series Econometrics, 2021, .	0.4	0