William J Mccausland

List of Publications by Year
in descending order

12 papers	190 citations	1307594 7 h-index	1199594 12 g-index
13 all docs	13 docs citations	13 times ranked	1144 citing authors

#	Article	IF	Citations
1	Multivariate stochastic volatility using the HESSIAN method. Econometrics and Statistics, 2021, 17, 76-94.	0.8	1
2	Testing the Random Utility Hypothesis Directly. Economic Journal, 2020, 130, 183-207.	3.6	11
3	The HESSIAN Method for Models with Leverage-like Effects. Journal of Financial Econometrics, 2015, 13, 722-755.	1.5	9
4	Bayesian inference and model comparison for random choice structures. Journal of Mathematical Psychology, 2014, 62-63, 33-46.	1.8	7
5	Prior distributions for random choice structures. Journal of Mathematical Psychology, 2013, 57, 78-93.	1.8	12
6	The HESSIAN method: Highly efficient simulation smoothing, in a nutshell. Journal of Econometrics, 2012, 168, 189-206.	6.5	22
7	Simulation smoothing for stateâ€“space models: A computational efficiency analysis. Computational Statistics and Data Analysis, 2011, 55, 199-212.	1.2	94
8	Random Consumer Demand. Economica, 2009, 76, 89-107.	1.6	5
9	On Bayesian analysis and computation for functions with monotonicity and curvature restrictions. Journal of Econometrics, 2008, 142, 484-507.	6.5	4
10	Time reversibility of stationary regular finite-state Markov chains. Journal of Econometrics, 2007, 136, 303-318.	6.5	10
11	Using the BACC Software for Bayesian Inference. Computational Economics, 2004, 23, 201-218.	2.6	8
12	Bayesian Specification Analysis in Econometrics. American Journal of Agricultural Economics, 2001, 83, 1181-1186.	4.3	7