

# Frank Kleibergen

## List of Publications by Year in descending order

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Version: 2024-02-01

16  
papers

2,730  
citations

933447

10  
h-index

940533

16  
g-index

17  
all docs

17  
docs citations

17  
times ranked

1621  
citing authors

#	ARTICLE	IF	CITATIONS
1	Generalized reduced rank tests using the singular value decomposition. Journal of Econometrics, 2006, 133, 97-126.	6.5	1,832
2	Pivotal Statistics for Testing Structural Parameters in Instrumental Variables Regression. Econometrica, 2002, 70, 1781-1803.	4.2	291
3	Tests of risk premia in linear factor models. Journal of Econometrics, 2009, 149, 149-173.	6.5	133
4	Weak Instrument Robust Tests in GMM and the New Keynesian Phillips Curve. Journal of Business and Economic Statistics, 2009, 27, 293-311.	2.9	133
5	Likelihood-Based Cointegration Analysis in Panels of Vector Error-Correction Models. Journal of Business and Economic Statistics, 2003, 21, 295-318.	2.9	124
6	Robust Inference for Consumption-Based Asset Pricing. Journal of Finance, 2020, 75, 507-550.	5.1	55
7	On the Asymptotic Sizes of Subset Anderson-Rubin and Lagrange Multiplier Tests in Linear Instrumental Variables Regression. Econometrica, 2012, 80, 2649-2666.	4.2	46
8	Unexplained factors and their effects on second pass $R^2$ s. Journal of Econometrics, 2015, 189, 101-116.	6.5	46
9	A more powerful subvector Anderson Rubin test in linear instrumental variables regression. Quantitative Economics, 2019, 10, 487-526.	1.4	18
10	Identification-Robust Inference on Risk Premia of Mimicking Portfolios of Non-traded Factors. Journal of Financial Econometrics, 2018, 16, 155-190.	1.5	14
11	FINITE-SAMPLE INSTRUMENTAL VARIABLES INFERENCE USING AN ASYMPTOTICALLY PIVOTAL STATISTIC. Econometric Theory, 2003, 19, .	0.7	13
12	IDENTIFICATION ISSUES IN LIMITED-INFORMATION BAYESIAN ANALYSIS OF STRUCTURAL MACROECONOMIC MODELS. Journal of Applied Econometrics, 2014, 29, 1183-1209.	2.3	9
13	Efficient size correct subset inference in homoskedastic linear instrumental variables regression. Journal of Econometrics, 2021, 221, 78-96.	6.5	8
14	Inference in second-order identified models. Journal of Econometrics, 2020, 218, 346-372.	6.5	5
15	Identification Robust Testing of Risk Premia in Finite Samples. Journal of Financial Econometrics, 2023, 21, 263-297.	1.5	2
16	Rejoinder on: Identification Robust Testing of Risk Premia in Finite Samples. Journal of Financial Econometrics, 0, , .	1.5	0