Frank Kleibergen

List of Publications by Year
in descending order

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	Identification Robust Testing of Risk Premia in Finite Samples. Journal of Financial Econometrics, 2023, 21, 263-297.	1.5	2
2	Efficient size correct subset inference in homoskedastic linear instrumental variables regression. Journal of Econometrics, 2021, 221, 78-96.	6.5	8
3	Robust Inference for Consumptionâ€Based Asset Pricing. Journal of Finance, 2020, 75, 507-550.	5.1	55
4	Inference in second-order identified models. Journal of Econometrics, 2020, 218, 346-372.	6.5	5
5	A more powerful subvector Anderson Rubin test in linear instrumental variables regression. Quantitative Economics, 2019, 10, 487-526.	1.4	18
6	Identification-Robust Inference on Risk Premia of Mimicking Portfolios of Non-traded Factors. Journal of Financial Econometrics, 2018, 16, 155-190.	1.5	14
7	Unexplained factors and their effects on second pass <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si87.gif" display="inline" overflow="scroll"><mml:mi>R</mml:mi></mml:math>-squaredâ€™s. Journal of Econometrics, 2015, 189, 101-116.	6.5	46
8	IDENTIFICATION ISSUES IN LIMITEDâ€INFORMATION BAYESIAN ANALYSIS OF STRUCTURAL MACROECONOMIC MODELS. Journal of Applied Econometrics, 2014, 29, 1183-1209.	2.3	9
9	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
10	Tests of risk premia in linear factor models. Journal of Econometrics, 2009, 149, 149-173.	6.5	133
11	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
12	Generalized reduced rank tests using the singular value decomposition. Journal of Econometrics, 2006, 133, 97-126.	6.5	1,832
13	Likelihood-Based Cointegration Analysis in Panels of Vector Error-Correction Models. Journal of Business and Economic Statistics, 2003, 21, 295-318.	2.9	124
14	FINITE-SAMPLE INSTRUMENTAL VARIABLES INFERENCE USING AN ASYMPTOTICALLY PIVOTAL STATISTIC. Econometric Theory, 2003, 19, .	0.7	13
15	Pivotal Statistics for Testing Structural Parameters in Instrumental Variables Regression. Econometrica, 2002, 70, 1781-1803.	4.2	291
16	Rejoinder on: Identification Robust Testing of Risk Premia in Finite Samples. Journal of Financial Econometrics, 0, , .	1.5	0