Badi H Baltagi

List of Publications by Year
in descending order

279 papers	14,104 citations	36303 51 h-index	38395 95 g-index
313 all docs	313 docs citations	313 times ranked	5894 citing authors

#	Article	IF	Citations
1	Econometric Analysis of Panel Data. Springer Texts in Business and Economics, 2021, , .	0.3	1,807
2	UNEQUALLY SPACED PANEL DATA REGRESSIONS WITH AR(1) DISTURBANCES. Econometric Theory, 1999, 15, 814-823.	0.7	666
3	Financial development and openness: Evidence from panel data. Journal of Development Economics, 2009, 89, 285-296.	4.5	588
4	A Lagrange Multiplier test for cross-sectional dependence in a fixed effects panel data model. Journal of Econometrics, 2012, 170, 164-177.	6.5	547
5	Testing panel data regression models with spatial error correlation. Journal of Econometrics, 2003, 117, 123-150.	6.5	403
6	Forecasting with panel data. Journal of Forecasting, 2008, 27, 153-173.	2.8	399
7	Estimating models of complex FDI: Are there third-country effects?. Journal of Econometrics, 2007, 140, 260-281.	6.5	318
8	Estimating Dynamic Demand for Cigarettes Using Panel Data: The Effects of Bootlegging, Taxation and Advertising Reconsidered. Review of Economics and Statistics, 1986, 68, 148.	4.3	288
9	Testing for serial correlation, spatial autocorrelation and random effects using panel data. Journal of Econometrics, 2007, 140, 5-51.	6.5	276
10	Health care expenditure and income in the OECD reconsidered: Evidence from panel data. Economic Modelling, 2010, 27, 804-811.	3.8	274
11	A generalized design for bilateral trade flow models. Economics Letters, 2003, 80, 391-397.	1.9	261
12	Fixed effects, random effects or Hausmanâ€“Taylor?. Economics Letters, 2003, 79, 361-369.	1.9	248
13	Pooled estimators vs. their heterogeneous counterparts in the context of dynamic demand for gasoline. Journal of Econometrics, 1997, 77, 303-327.	6.5	245
14	To Pool or Not to Pool: Homogeneous Versus Heterogeneous Estimators Applied to Cigarette Demand. Review of Economics and Statistics, 2000, 82, 117-126.	4.3	235
15	A General Index of Technical Change. Journal of Political Economy, 1988, 96, 20-41.	4.5	221
16	Nonstationary panels, cointegration in panels and dynamic panels: A survey. Advances in Econometrics, 0, , 7-51.	0.3	215
17	Heterogeneity and cross section dependence in panel data models: theory and applications introduction. Journal of Applied Econometrics, 2007, 22, 229-232.	2.3	194
18	Simultaneous equations with error components. Journal of Econometrics, 1981, 17, 189-200.	6.5	179

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19	Gasoline demand in the OECD. European Economic Review, 1983, 22, 117-137.	2.3	171
20	Incomplete panels. Journal of Econometrics, 1994, 62, 67-89.	6.5	170
21	Testing AR(1) against MA(1) disturbances in an error component model. Journal of Econometrics, 1995, 68, 133-151.	6.5	158
22	Estimating regional trade agreement effects on FDI in an interdependent world. Journal of Econometrics, 2008, 145, 194-208.	6.5	146
23	Panel unit root tests and spatial dependence. Journal of Applied Econometrics, 2007, 22, 339-360.	2.3	129
24	Econometrics. , 2011, , .		122
25	Public capital stock and state productivity growth: Further evidence from an error components model. Empirical Economics, 1995, 20, 351-359.	3.0	120
26	A panel data study of physicians' labor supply: the case of Norway. Health Economics (United) Tj ETQq0 0 0 rgBT /Overlock 10 Tf 50 462	1.7	113
27	Short and Long Run Effects in Pooled Models. International Economic Review, 1984, 25, 631.	1.3	112
28	On Seemingly Unrelated Regressions with Error Components. Econometrica, 1980, 48, 1547.	4.2	110
29	Transaction tax and stock market behavior: evidence from an emerging market. Empirical Economics, 2006, 31, 393-408.	3.0	103
30	A lagrange multiplier test for the error components model with incomplete panels. Econometric Reviews, 1990, 9, 103-107.	1.1	101
31	Cigarette taxation: Raising revenues and reducing consumption. Structural Change and Economic Dynamics, 1992, 3, 321-335.	4.5	101
32	Unbalanced panel data: A survey. Statistical Papers, 2006, 47, 493-523.	1.2	100
33	Airline Deregulation: The Cost Pieces of the Puzzle. International Economic Review, 1995, 36, 245.	1.3	92
34	The unbalanced nested error component regression model. Journal of Econometrics, 2001, 101, 357-381.	6.5	91
35	Estimating and Forecasting with a Dynamic Spatial Panel Data Model*. Oxford Bulletin of Economics and Statistics, 2014, 76, 112-138.	1.7	90
36	Estimation of heterogeneous panels with structural breaks. Journal of Econometrics, 2016, 191, 176-195.	6.5	88

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37	The Econometrics of Rational Addiction. Journal of Business and Economic Statistics, 2001, 19, 449-454.	2.9	85
38	Pooling. Journal of Econometrics, 1981, 17, 21-49.	6.5	81
39	Prediction in the Panel Data Model with Spatial Correlation: the Case of Liquor. Spatial Economic Analysis, 2006, 1, 175-185.	1.6	81
40	A Generalized Spatial Panel Data Model with Random Effects. Econometric Reviews, 2013, 32, 650-685.	1.1	81
41	A transformation that will circumvent the problem of autocorrelation in an error-component model. Journal of Econometrics, 1991, 48, 385-393.	6.5	76
42	The German wage curve: evidence from the IAB employment sample. Economics Letters, 1998, 61, 135-142.	1.9	75
43	Comparison of forecast performance for homogeneous, heterogeneous and shrinkage estimators. Economics Letters, 2002, 76, 375-382.	1.9	72
44	Maximum likelihood estimation and Lagrange multiplier tests for panel seemingly unrelated regressions with spatial lag and spatial errors: An application to hedonic housing prices in Paris. Journal of Urban Economics, 2011, 69, 24-42.	4.4	72
45	A joint test for serial correlation and random individual effects. Statistics and Probability Letters, 1991, 11, 277-280.	0.7	71
46	Prediction in the Panel Data Model with Spatial Correlation. Advances in Spatial Science, 2004, , 283-295.	0.6	71
47	Estimating an economic model of crime using panel data from North Carolina. Journal of Applied Econometrics, 2006, 21, 543-547.	2.3	71
48	Homogeneous, heterogeneous or shrinkage estimators? Some empirical evidence from French regional gasoline consumption. Empirical Economics, 2003, 28, 795-811.	3.0	68
49	A Generalized Error Component Model with Heteroscedastic Disturbances. International Economic Review, 1988, 29, 745.	1.3	66
50	Rational addiction to alcohol: panel data analysis of liquor consumption. Health Economics (United) Tj ETQq0 0 0 rgBT /Overlock 10 Tf 5	1.7	65
51	Health Care Expenditure and Income: A Global Perspective. Health Economics (United Kingdom), 2017, 26, 863-874.	1.7	64
52	A nonparametric test for poolability using panel data. Journal of Econometrics, 1996, 75, 345-367.	6.5	61
53	Pooling cross-sections with unequal time-series lengths. Economics Letters, 1985, 18, 133-136.	1.9	60
54	Monte Carlo results on several new and existing tests for the error component model. Journal of Econometrics, 1992, 54, 95-120.	6.5	55

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55	A Dynamic Demand Model for Liquor: The Case for Pooling. Review of Economics and Statistics, 1995, 77, 545.	4.3	55
56	SIMULTANEOUS EQUATIONS WITH INCOMPLETE PANELS. Econometric Theory, 2000, 16, 269-279.	0.7	54
57	Prediction in the oneâ€way error component model with serial correlation. Journal of Forecasting, 1992, 11, 561-567.	2.8	53
58	LM Tests for Functional Form and Spatial Error Correlation. International Regional Science Review, 2001, 24, 194-225.	2.1	52
59	Forecasting with spatial panel data. Computational Statistics and Data Analysis, 2012, 56, 3381-3397.	1.2	52
60	On efficient estimation with panel data: An empirical comparison of instrumental variables estimators. Journal of Applied Econometrics, 1990, 5, 401-406.	2.3	51
61	Editor's introduction Panel data. Journal of Econometrics, 1995, 68, 1-4.	6.5	50
62	WORLDWIDE ECONOMETRICS RANKINGS: 1989â€“2005. Econometric Theory, 2007, 23, 952.	0.7	50
63	Testing for heteroskedasticity and serial correlation in a random effects panel data model. Journal of Econometrics, 2010, 154, 122-124.	6.5	50
64	Testing for sphericity in a fixed effects panel data model. Econometrics Journal, 2011, 14, 25-47.	2.3	49
65	Spatial lag models with nested random effects: An instrumental variable procedure with an application to English house prices. Journal of Urban Economics, 2014, 80, 76-86.	4.4	49
66	Testing Cross-Sectional Correlation in Large Panel Data Models with Serial Correlation. Econometrics, 2016, 4, 44.	0.9	49
67	A Note on the Estimation of Simultaneous Equations with Error Components. Econometric Theory, 1992, 8, 113-119.	0.7	47
68	Testing for random effects and spatial lag dependence in panel data models. Statistics and Probability Letters, 2008, 78, 3304-3306.	0.7	46
69	Panel data inference under spatial dependence. Economic Modelling, 2010, 27, 1368-1381.	3.8	46
70	Firmâ€Level Productivity Spillovers in China's Chemical Industry: A Spatial Hausmanâ€Taylor Approach. Journal of Applied Econometrics, 2016, 31, 214-248.	2.3	46
71	Instrumental variable estimation of a spatial autoregressive panel model with random effects. Economics Letters, 2011, 111, 135-137.	1.9	44
72	EC3SLS Estimator for a Simultaneous System of Spatial Autoregressive Equations with Random Effects. Econometric Reviews, 2015, 34, 659-694.	1.1	41

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73	A dynamic spatial panel data approach to the German wage curve. Economic Modelling, 2012, 29, 12-21.	3.8	39
74	Wage policy in the health care sector: a panel data analysis of nurses' labour supply. Health Economics (United Kingdom), 2003, 12, 705-719.	1.7	37
75	Joint LM test for homoskedasticity in a one-way error component model. Journal of Econometrics, 2006, 134, 401-417.	6.5	37
76	Identification and estimation of a large factor model with structural instability. Journal of Econometrics, 2017, 197, 87-100.	6.5	37
77	Rational alcohol addiction: evidence from the Russian longitudinal monitoring survey. Health Economics (United Kingdom), 2006, 15, 893-914.	1.7	36
78	Seemingly unrelated regressions with spatial error components. Empirical Economics, 2011, 40, 5-49.	3.0	36
79	To Pool or Not to Pool?. , 2008, , 517-546.		36
80	A Monte Carlo Study for Pooling Time Series of Cross-Section Data in the Simultaneous Equations Model. International Economic Review, 1984, 25, 603.	1.3	35
81	Count Panel Data. , 0, , 233-256.		35
82	Estimation and identification of change points in panel models with nonstationary or stationary regressors and error term. Econometric Reviews, 2017, 36, 85-102.	1.1	35
83	A comparative study of alternative estimators for the unbalanced twoâ€way error component regression model. Econometrics Journal, 2002, 5, 480-493.	2.3	34
84	Standardized LM tests for spatial error dependence in linear or panel regressions. Econometrics Journal, 2013, 16, 103-134.	2.3	34
85	On instrumental variable estimation of semiparametric dynamic panel data models. Economics Letters, 2002, 76, 1-9.	1.9	33
86	A time-space dynamic panel data model with spatial moving average errors. Regional Science and Urban Economics, 2019, 76, 13-31.	2.6	32
87	Quasiâ€Experimental Price Elasticities of Cigarette Demand and the Bootlegging Effect. American Journal of Agricultural Economics, 1987, 69, 750-754.	4.3	31
88	The East German wage curve 1993â€“1998. Economics Letters, 2000, 69, 25-31.	1.9	31
89	Tobin q : Forecast performance for hierarchical Bayes, shrinkage, heterogeneous and homogeneous panel data estimators. Empirical Economics, 2004, 29, 107-113.	3.0	31
90	A note on the application of EC2SLS and EC3SLS estimators in panel data models. Statistics and Probability Letters, 2009, 79, 2189-2192.	0.7	31

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91	Medical technology and the production of health care. Empirical Economics, 2012, 42, 395-411.	3.0	29
92	Heteroskedasticity and non-normality robust LM tests for spatial dependence. Regional Science and Urban Economics, 2013, 43, 725-739.	2.6	29
93	Hedonic Housing Prices in Paris: An Unbalanced Spatial Lag Pseudoâ€Panel Model with Nested Random Effects. Journal of Applied Econometrics, 2015, 30, 509-528.	2.3	29
94	Skill-biased technical change in US manufacturing: a general index approach. Journal of Econometrics, 2005, 126, 549-570.	6.5	28
95	Testing for heteroskedasticity and spatial correlation in a random effects panel data model. Computational Statistics and Data Analysis, 2009, 53, 2897-2922.	1.2	28
96	The Measurement of Firm-Specific Indexes of Technical Change. Review of Economics and Statistics, 1995, 77, 654.	4.3	27
97	Applied econometrics rankings: 1989-1995. Journal of Applied Econometrics, 1999, 14, 423-441.	2.3	27
98	DOUBLE LENGTH ARTIFICIAL REGRESSIONS FOR TESTING SPATIAL DEPENDENCE. Econometric Reviews, 2001, 20, 31-40.	1.1	27
99	New evidence on the dynamic wage curve for Western Germany: 1980â€“2004. Labour Economics, 2009, 16, 47-51.	1.7	26
100	Why Do African Banks Lend So Little?. Oxford Bulletin of Economics and Statistics, 2015, 77, 339-359.	1.7	26
101	SIMPLE LM TESTS FOR THE UNBALANCED NESTED ERROR COMPONENT REGRESSION MODEL. Econometric Reviews, 2002, 21, 167-187.	1.1	25
102	The Efficiency of OLS in a Seemingly Unrelated Regressions Model. Econometric Theory, 1988, 4, 536-537.	0.7	23
103	WORLDWIDE INSTITUTIONAL RANKINGS IN ECONOMETRICS: 1989â€“1995. Econometric Theory, 1998, 14, 1-43.	0.7	22
104	Pooling Under Misspecification: Some Monte Carlo Evidence on the Kmenta and the Error Components Techniques. Econometric Theory, 1986, 2, 429-440.	0.7	21
105	An Alternative Heteroscedastic Error Components Model. Econometric Theory, 1988, 4, 349-350.	0.7	21
106	Applications of a necessary and sufficient condition for OLS to be BLUE. Statistics and Probability Letters, 1989, 8, 457-461.	0.7	21
107	Health Care Expenditure and Income in the OECD Reconsidered: Evidence from Panel Data. SSRN Electronic Journal, 0, , .	0.4	20
108	How different are the wage curves for formal and informal workers? Evidence from Turkey. Papers in Regional Science, 2013, 92, 271-284.	1.9	20

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109	Estimating and testing high dimensional factor models with multiple structural changes. Journal of Econometrics, 2021, 220, 349-365.	6.5	20
110	Error Components Models. Advanced Studies in Theoretical and Applied Econometrics, 2008, , 49-87.	0.1	20
111	AN ALTERNATIVE DERIVATION OF MUNDLAK'S FIXED EFFECTS RESULTS USING SYSTEM ESTIMATION. Econometric Theory, 2006, 22, .	0.7	19
112	Panel Data Forecasting. Handbook of Economic Forecasting, 2013, , 995-1024.	3.4	19
113	FURTHER EVIDENCE ON THE SPATIOâ€TEMPORAL MODEL OF HOUSE PRICES IN THE UNITED STATES. Journal of Applied Econometrics, 2014, 29, 515-522.	2.3	19
114	Asymptotic properties of estimators for the linear panel regression model with random individual effects and serially correlated errors: the case of stationary and non-stationary regressors and residuals. Econometrics Journal, 2008, 11, 554-572.	2.3	18
115	The spatial Polish wage curve with gender effects: Evidence from the Polish Labor Survey. Regional Science and Urban Economics, 2014, 49, 36-47.	2.6	18
116	Estimating Error Component Models With General MA(q) Disturbances. Econometric Theory, 1994, 10, 396-408.	0.7	17
117	Estimation of structural gravity quantile regression models. Empirical Economics, 2016, 50, 5-15.	3.0	17
118	Hospital treatment rates and spillover effects: Does ownership matter?. Regional Science and Urban Economics, 2014, 49, 193-202.	2.6	16
119	Sources of productivity spillovers: panel data evidence from China. Journal of Productivity Analysis, 2015, 43, 389-402.	1.6	16
120	Quasiâ€Experimental Price Elasticity of Liquor Demand in the United States: 1960â€“83. American Journal of Agricultural Economics, 1990, 72, 451-454.	4.3	15
121	RANDOM EFFECTS AND SPATIAL AUTOCORRELATION WITH EQUAL WEIGHTS. Econometric Theory, 2006, 22, .	0.7	15
122	The Turkish wage curve: Evidence from the Household Labor Force Survey. Economics Letters, 2012, 114, 128-131.	1.9	15
123	Excess capacity: a permanent characteristic of US airlines?. Journal of Applied Econometrics, 1998, 13, 645-657.	2.3	14
124	ON THE USE OF PANEL DATA METHODS TO ESTIMATE RATIONAL ADDICTION MODELS. Scottish Journal of Political Economy, 2007, 54, 1-18.	1.6	14
125	A Robust Hausmanâ€“Taylor Estimator. Advances in Econometrics, 2012, , 175-214.	0.3	14
126	Structural changes in heterogeneous panels with endogenous regressors. Journal of Applied Econometrics, 2019, 34, 883-892.	2.3	14

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127	Sampling Distributions and Efficiency Comparisons of OLS and GLS in the Presence of Both Serial Correlation and Heteroskedasticity. Econometric Theory, 1992, 8, 304-305.	0.7	13
128	Prediction from the regression model with one-way error components. , 1999, , 255-267.		13
129	WORLDWIDE INSTITUTIONAL AND INDIVIDUAL RANKINGS IN ECONOMETRICS OVER THE PERIOD 1989â€"1999: AN UPDATE. Econometric Theory, 2003, 19, .	0.7	13
130	Testing for Cointegrating Rank Via Model Selection: Evidence From 165 Data Sets. Empirical Economics, 2007, 33, 41-49.	3.0	13
131	The Hausmanâ€"Taylor panel data model with serial correlation. Statistics and Probability Letters, 2012, 82, 1401-1406.	0.7	13
132	Dynamic panel data models. , 2013, , .		13
133	A Comparison of Variance Components Estimators Using Balanced Versus Unbalanced Data. Econometric Theory, 1990, 6, 283-285.	0.7	12
134	Monte Carlo evidence on panel data regressions with AR(1) disturbances and an arbitrary variance on the initial observations. Journal of Econometrics, 1992, 52, 371-380.	6.5	12
135	An improved generalized moments estimator for a spatial moving average error model. Economics Letters, 2011, 113, 282-284.	1.9	12
136	Random Effects, Fixed Effects and Hausman's Test for the Generalized Mixed Regressive Spatial Autoregressive Panel Data Model. Econometric Reviews, 2016, 35, 638-658.	1.1	12
137	The Wald, LR, and LM Inequality. Econometric Theory, 1994, 10, 223-224.	0.7	11
138	ML Estimation of Linear Regression Model with AR(1) Errors and Two Observations. Econometric Theory, 1995, 11, 641-642.	0.7	11
139	Optimal Weighting of Unbiased Estimators. Econometric Theory, 1995, 11, 637-637.	0.7	11
140	Testing for random individual and time effects using a Gauss-Newton regression. Economics Letters, 1996, 50, 189-192.	1.9	11
141	Panel Data Models. , 0, , 349-365.		11
142	Estimating Regional Trade Agreement Effects on FDI in an Interdependent World. SSRN Electronic Journal, 2007, , .	0.4	11
143	Forecasting with Panel Data. SSRN Electronic Journal, 2007, , .	0.4	11
144	A Generalized Spatial Panel Data Model with Random Effects. SSRN Electronic Journal, 2009, , .	0.4	11

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145	Welfare Reform and Children's Health. Health Economics (United Kingdom), 2016, 25, 277-291.	1.7	11
146	Robust linear static panel data models using Îµ-contamination. Journal of Econometrics, 2018, 202, 108-123.	6.5	11
147	A monotonic property for iterative GLS in the two-way random effects model. Journal of Econometrics, 1992, 53, 45-51.	6.5	10
148	ADAPTIVE ESTIMATION OF HETEROSKEDASTIC ERROR COMPONENT MODELS. Econometric Reviews, 2005, 24, 39-58.	1.1	10
149	Spatial lag test with equal weights. Economics Letters, 2009, 104, 81-82.	1.9	10
150	On testing for sphericity with non-normality in a fixed effects panel data model. Statistics and Probability Letters, 2015, 98, 123-130.	0.7	10
151	Replication of unconditional Quantile Regressions by Firpo, Fortin and Lemieux (2009). Journal of Applied Econometrics, 2017, 32, 218-223.	2.3	10
152	Simple Versus Multiple Regression Coefficient. Econometric Theory, 1987, 3, 159-159.	0.7	9
153	On Estimating from a More General Time-Series Cum Cross-Section Data Structure. American economist, The, 1987, 31, 69-71.	0.7	9
154	The Differencing Test in a Regression with Equicorrelated Disturbances. Econometric Theory, 1990, 6, 488-488.	0.7	9
155	Trace Minimization of Singular Systems with Cross-Equation Restrictions. Econometric Theory, 1993, 9, 314-315.	0.7	9
156	TESTING FOR LINEAR AND LOG-LINEAR MODELS AGAINST BOX-COX ALTERNATIVES WITH SPATIAL LAG DEPENDENCE. Advances in Econometrics, 0, , 35-74.	0.3	9
157	Estimation and prediction in the random effects model with AR() remainder disturbances. International Journal of Forecasting, 2013, 29, 100-107.	6.5	9
158	Cointegration of matched home purchases and rental price indexes â€" Evidence from Singapore. Regional Science and Urban Economics, 2015, 55, 80-88.	2.6	9
159	Spatial Health Econometrics. Contributions To Economic Analysis, 2018, , 305-326.	0.1	9
160	Forecasting with unbalanced panel data. Journal of Forecasting, 2020, 39, 709-724.	2.8	9
161	The Equivalence of the Boothe-MacKinnon and the Hausman Specification Tests in the Context of Panel Data. Econometric Theory, 1989, 5, 454-454.	0.7	8
162	A Simple Linear Trend Model with Error Components. Econometric Theory, 1997, 13, 463-463.	0.7	8

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163	Comments on: Panel data analysisâ€"advantages and challenges. Test, 2007, 16, 28-30.	1.1	8
164	Testing for cross-sectional dependence in a panel factor model using the wild bootstrap $$F$$ test. Statistical Papers, 2013, 54, 1067-1094.	1.2	8
165	An Overview of Dependence in Cross-Section, Time-Series, and Panel Data. Econometric Reviews, 2013, 32, 543-546.	1.1	8
166	Unbalanced Panel Data Models with Interactive Effects. , 0, , 149-170.		8
167	The Estimation of Gravity Models in International Trade. Advanced Studies in Theoretical and Applied Econometrics, 2017, , 323-348.	0.1	8
168	Dynamic Panel Data Models. Springer Texts in Business and Economics, 2021, , 187-228.	0.3	8
169	Panel Unit Root Tests and Spatial Dependence. SSRN Electronic Journal, 0, , .	0.4	8
170	The Heteroskedastic Consequences of an Arbitrary Variance for the Initial Disturbance of an AR(1) Model. Econometric Theory, 1990, 6, 405-405.	0.7	7
171	Heteroskedastic Fixed Effects Models. Econometric Theory, 1996, 12, 867-867.	0.7	7
172	Alternative ways of obtaining Hausman's test using artificial regressions. Statistics and Probability Letters, 2007, 77, 1413-1417.	0.7	7
173	Test of hypotheses in panel data models when the regressor and disturbances are possibly non-stationary. AStA Advances in Statistical Analysis, 2011, 95, 329-350.	0.9	7
174	The Estimation and Testing of a Linear Regression with Near Unit Root in the Spatial Autoregressive Error Term. Spatial Economic Analysis, 2013, 8, 241-270.	1.6	7
175	The Brazilian wage curve: new evidence from the National Household Survey. Empirical Economics, 2017, 53, 267-286.	3.0	7
176	The effect of education on health: Evidence from the 1997 compulsory schooling reform in Turkey. Regional Science and Urban Economics, 2019, 77, 205-221.	2.6	7
177	Prediction with a Two-Way Error Component Regression Model. Econometric Theory, 1988, 4, 171-171.	0.7	6
178	A Hausman Specification Test in a Simultaneous Equations Model. Econometric Theory, 1989, 5, 465-467.	0.7	6
179	Variance Component Estimation Under Misspecification. Econometric Theory, 1991, 7, 418-419.	0.7	6
180	The Bias of the Standard Errors of OLS for an AR(1) Process with an Arbitrary Variance on the Initial Observations. Econometric Theory, 1992, 8, 146.	0.7	6

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181	Testing linear and loglinear error components regressions against Box-Cox alternatives. Statistics and Probability Letters, 1997, 33, 63-68.	0.7	6
182	TESTING FOR RANDOM INDIVIDUAL AND TIME EFFECTS USING UNBALANCED PANEL DATA. Advances in Econometrics, 1999, , 1-20.	0.3	6
183	On the Estimation and Testing of Fixed Effects Panel Data Models with Weak Instruments. Advances in Econometrics, 2012, , 199-235.	0.3	6
184	Prediction in a Generalized Spatial Panel Data Model with Serial Correlation. Journal of Forecasting, 2016, 35, 573-591.	2.8	6
185	Bayesian Spatial Bivariate Panel Probit Estimation. Advances in Econometrics, 2016, , 119-144.	0.3	6
186	Determinants of firm-level domestic sales and exports with spillovers: Evidence from China. Journal of Econometrics, 2017, 199, 184-201.	6.5	6
187	Network effects on labor contracts of internal migrants in China: a spatial autoregressive model. Empirical Economics, 2018, 55, 265-296.	3.0	6
188	A general condition for an optimal limiting efficiency of OLS in the general linear regression model. Economics Letters, 1996, 50, 13-17.	1.9	5
189	Estimation of Time-Series Regressions with Autoregressive Disturbances and Missing Observations. Econometric Theory, 1997, 13, 889-889.	0.7	5
190	Double-length regressions for linear and log-linear regressions with AR(1) disturbances. Statistical Papers, 1999, 40, 199-209.	1.2	5
191	Double-length regressions for the Boxâ€“Cox difference model with heteroskedasticity or autocorrelation. Economics Letters, 2000, 69, 9-14.	1.9	5
192	Testing the fixed effects restrictions? A Monte Carlo study of Chamberlainâ€™s Minimum Chi-Squared test. Statistics and Probability Letters, 2009, 79, 1358-1362.	0.7	5
193	Ethnic Fractionalization, Governance and Loan Defaults in Africa. Oxford Bulletin of Economics and Statistics, 2017, 79, 435-462.	1.7	5
194	Generalized spatial autocorrelation in a panel-probit model with an application to exporting in China. Empirical Economics, 2018, 55, 193-211.	3.0	5
195	Narrow Replication of Serlenga and Shin (2007) gravity models of intraâ€EU trade: application of the CCEPâ€HT estimation in heterogeneous panels with unobserved common timeâ€specific factors. Journal of Applied Econometrics, 2010, 25, 505-506.	2.3	4
196	Panel Data Inference Under Spatial Dependence. SSRN Electronic Journal, 2010, , .	0.4	4
197	Prediction in a spatial nested error components panel data model. International Journal of Forecasting, 2014, 30, 407-414.	6.5	4
198	Solutions Manual for Econometrics. Springer Texts in Business and Economics, 2015, , .	0.3	4

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200	Nested Effects. Econometric Theory, 1993, 9, 687-688.	0.7	3
201	A simple recursive estimation method for linear regression models with AR(p) disturbances. Statistical Papers, 1994, 35, 93-100.	1.2	3
202	A Mixed-Error Component Model. Econometric Theory, 1995, 11, 192-193.	0.7	3
203	Testing for Fixed Effects in Logit and Probit Models Using an Artificial Regression. Econometric Theory, 1995, 11, 1179-1179.	0.7	3
204	On the efficiency of two-stage and three-stage least squares estimators. Econometric Reviews, 1998, 7, 165-169.	1.1	3
205	State tax changes and quasi-experimental price elasticities of U.S. cigarette demand: An update. Journal of Economics and Finance, 2004, 28, 422-429.	1.8	3
206	04.1.1. A Hausman Test Based on the Difference between Fixed Effects Two-Stage Least Squares and Error Components Two-Stage Least Squares. Econometric Theory, 2004, 20, .	0.7	3
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