Badi H Baltagi

List of Publications by Year
in descending order

279 papers	14,104 citations	41627 51 h-index	43601 95 g-index
313 all docs	313 docs citations	313 times ranked	6646 citing authors

#	Article	IF	Citations
1	Spatial wage curves for formal and informal workers in Turkey. Journal of Spatial Econometrics, 2022, 3, 1.	0.2	3
2	Estimating and testing high dimensional factor models with multiple structural changes. Journal of Econometrics, 2021, 220, 349-365.	3.5	20
3	Diagnostic tests for homoskedasticity in spatial cross-sectional or panel models. Journal of Econometrics, 2021, 224, 245-270.	3.5	1
4	Test of Hypotheses with Panel Data. Springer Texts in Business and Economics, 2021, , 75-108.	0.2	0
5	Nonstationary Panels. Springer Texts in Business and Economics, 2021, , 337-389.	0.2	0
6	Spatial Panel Data Models. Springer Texts in Business and Economics, 2021, , 391-424.	0.2	1
7	Unbalanced Panel Data Models. Springer Texts in Business and Economics, 2021, , 229-257.	0.2	3
8	The One-Way Error Component Regression Model. Springer Texts in Business and Economics, 2021, , 15-45.	0.2	2
9	Dynamic Panel Data Models. Springer Texts in Business and Economics, 2021, , 187-228.	0.2	8
10	Limited Dependent Variables and Panel Data. Springer Texts in Business and Economics, 2021, , 291-335.	0.2	1
11	Econometric Analysis of Panel Data. Springer Texts in Business and Economics, 2021, , .	0.2	1,807
12	The Two-Way Error Component Regression Model. Springer Texts in Business and Economics, 2021, , 47-74.	0.2	2
13	What Is Econometrics?. Classroom Companion: Economics, 2021, , 3-12.	0.1	0
14	Econometrics. Classroom Companion: Economics, 2021, , .	0.1	3
15	Forecasting with unbalanced panel data. Journal of Forecasting, 2020, 39, 709-724.	1.6	9
16	Testing for shifts in a time trend panel data model with serially correlated error component disturbances. Econometric Reviews, 2020, 39, 745-762.	0.5	2
17	A time-space dynamic panel data model with spatial moving average errors. Regional Science and Urban Economics, 2019, 76, 13-31.	1.4	32
18	The effect of education on health: Evidence from the 1997 compulsory schooling reform in Turkey. Regional Science and Urban Economics, 2019, 77, 205-221.	1.4	7

#	Article	IF	Citations
19	Structural changes in heterogeneous panels with endogenous regressors. Journal of Applied Econometrics, 2019, 34, 883-892.	1.3	14
20	Partial Distributional Policy Effects Under Endogeneity. Sankhya B, 2019, 81, 123-145.	0.4	2
21	Contagious exporting and foreign ownership: Evidence from firms in Shanghai using a Bayesian spatial bivariate probit model. Regional Science and Urban Economics, 2019, 76, 125-146.	1.4	2
22	Generalized spatial autocorrelation in a panel-probit model with an application to exporting in China. Empirical Economics, 2018, 55, 193-211.	1.5	5
23	Robust linear static panel data models using Îµ-contamination. Journal of Econometrics, 2018, 202, 108-123.	3.5	11
24	Network effects on labor contracts of internal migrants in China: a spatial autoregressive model. Empirical Economics, 2018, 55, 265-296.	1.5	6
25	Spatial Health Econometrics. Contributions To Economic Analysis, 2018, , 305-326.	0.1	9
26	Special issue on spatial econometrics in honor of Ingmar Prucha: editorsâ€™ introduction. Empirical Economics, 2018, 55, 1-5.	1.5	0
27	Estimation and identification of change points in panel models with nonstationary or stationary regressors and error term. Econometric Reviews, 2017, 36, 85-102.	0.5	35
28	Replication of unconditional Quantile Regressions by Firpo, Fortin and Lemieux (2009). Journal of Applied Econometrics, 2017, 32, 218-223.	1.3	10
29	The Brazilian wage curve: new evidence from the National Household Survey. Empirical Economics, 2017, 53, 267-286.	1.5	7
30	Identification and estimation of a large factor model with structural instability. Journal of Econometrics, 2017, 197, 87-100.	3.5	37
31	Determinants of firm-level domestic sales and exports with spillovers: Evidence from China. Journal of Econometrics, 2017, 199, 184-201.	3.5	6
32	Modelling Housing Using Multi-dimensional Panel Data. Advanced Studies in Theoretical and Applied Econometrics, 2017, , 349-376.	0.1	3
33	The Estimation of Gravity Models in International Trade. Advanced Studies in Theoretical and Applied Econometrics, 2017, , 323-348.	0.1	8
34	Ethnic Fractionalization, Governance and Loan Defaults in Africa. Oxford Bulletin of Economics and Statistics, 2017, 79, 435-462.	0.9	5
35	Asymptotic power of the sphericity test under weak and strong factors in a fixed effects panel data model. Econometric Reviews, 2017, 36, 853-882.	0.5	2
36	Special issue on forecasting, use of survey data on expectations, and panel data applications: editorsâ€™ introduction. Empirical Economics, 2017, 53, 1-6.	1.5	1

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37	Health Care Expenditure and Income: A Global Perspective. Health Economics (United Kingdom), 2017, 26, 863-874.	0.8	64
38	Testing Cross-Sectional Correlation in Large Panel Data Models with Serial Correlation. Econometrics, 2016, 4, 44.	0.5	49
39	Prediction in a Generalized Spatial Panel Data Model with Serial Correlation. Journal of Forecasting, 2016, 35, 573-591.	1.6	6
40	Welfare Reform and Children's Health. Health Economics (United Kingdom), 2016, 25, 277-291.	0.8	11
41	Bayesian Spatial Bivariate Panel Probit Estimation. Advances in Econometrics, 2016, , 119-144.	0.2	6
42	Firmâ€Level Productivity Spillovers in China's Chemical Industry: A Spatial Hausmanâ€Taylor Approach. Journal of Applied Econometrics, 2016, 31, 214-248.	1.3	46
43	Random Effects, Fixed Effects and Hausman's Test for the Generalized Mixed Regressive Spatial Autoregressive Panel Data Model. Econometric Reviews, 2016, 35, 638-658.	0.5	12
44	Special issue on the estimation of gravity models of bilateral trade: Editorsâ€™ introduction. Empirical Economics, 2016, 50, 1-4.	1.5	2
45	Estimation of heterogeneous panels with structural breaks. Journal of Econometrics, 2016, 191, 176-195.	3.5	88
46	Estimation of structural gravity quantile regression models. Empirical Economics, 2016, 50, 5-15.	1.5	17
47	On testing for sphericity with non-normality in a fixed effects panel data model. Statistics and Probability Letters, 2015, 98, 123-130.	0.4	10
48	Sources of productivity spillovers: panel data evidence from China. Journal of Productivity Analysis, 2015, 43, 389-402.	0.8	16
49	EC3SLS Estimator for a Simultaneous System of Spatial Autoregressive Equations with Random Effects. Econometric Reviews, 2015, 34, 659-694.	0.5	41
50	Cointegration of matched home purchases and rental price indexes â€" Evidence from Singapore. Regional Science and Urban Economics, 2015, 55, 80-88.	1.4	9
51	Why Do African Banks Lend So Little?. Oxford Bulletin of Economics and Statistics, 2015, 77, 339-359.	0.9	26
52	Solutions Manual for Econometrics. Springer Texts in Business and Economics, 2015, , .	0.2	4
53	Hedonic Housing Prices in Paris: An Unbalanced Spatial Lag Pseudoâ€Panel Model with Nested Random Effects. Journal of Applied Econometrics, 2015, 30, 509-528.	1.3	29
54	What is Econometrics?. Springer Texts in Business and Economics, 2015, , 1-4.	0.2	4

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55	Seemingly Unrelated Regressions. Springer Texts in Business and Economics, 2015, , 233-257.	0.2	0
56	FURTHER EVIDENCE ON THE SPATIOâ€TEMPORAL MODEL OF HOUSE PRICES IN THE UNITED STATES. Journal of Applied Econometrics, 2014, 29, 515-522.	1.3	19
57	Testing for spatial lag and spatial error dependence using double length artificial regressions. Statistical Papers, 2014, 55, 477-486.	0.7	2
58	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.	2.4	49
59	The spatial Polish wage curve with gender effects: Evidence from the Polish Labor Survey. Regional Science and Urban Economics, 2014, 49, 36-47.	1.4	18
60	Prediction in a spatial nested error components panel data model. International Journal of Forecasting, 2014, 30, 407-414.	3.9	4
61	Hospital treatment rates and spillover effects: Does ownership matter?. Regional Science and Urban Economics, 2014, 49, 193-202.	1.4	16
62	Estimating and Forecasting with a Dynamic Spatial Panel Data Model*. Oxford Bulletin of Economics and Statistics, 2014, 76, 112-138.	0.9	90
63	Test of Hypotheses in a Time Trend Panel Data Model with Serially Correlated Error Component Disturbances. Advances in Econometrics, 2014, , 347-394.	0.2	2
64	Prediction in the Random Effects Model with MA (<i>q</i>) Remainder Disturbances. Journal of Forecasting, 2013, 32, 333-338.	1.6	3
65	Testing for cross-sectional dependence in a panel factor model using the wild bootstrap $$F$$ test. Statistical Papers, 2013, 54, 1067-1094.	0.7	8
66	Panel Data Forecasting. Handbook of Economic Forecasting, 2013, , 995-1024.	3.4	19
67	A Generalized Spatial Panel Data Model with Random Effects. Econometric Reviews, 2013, 32, 650-685.	0.5	81
68	Estimation and prediction in the random effects model with AR() remainder disturbances. International Journal of Forecasting, 2013, 29, 100-107.	3.9	9
69	Heteroskedasticity and non-normality robust LM tests for spatial dependence. Regional Science and Urban Economics, 2013, 43, 725-739.	1.4	29
70	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.	0.8	7
71	Prediction in an Unbalanced Nested Error Components Panel Data Model. Journal of Forecasting, 2013, 32, 755-768.	1.6	2
72	An Overview of Dependence in Cross-Section, Time-Series, and Panel Data. Econometric Reviews, 2013, 32, 543-546.	0.5	8

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73	How different are the wage curves for formal and informal workers? Evidence from Turkey. Papers in Regional Science, 2013, 92, 271-284.	1.0	20
74	Standardized LM tests for spatial error dependence in linear or panel regressions. Econometrics Journal, 2013, 16, 103-134.	1.2	34
75	Dynamic panel data models. , 2013, , .		13
76	On the Estimation and Testing of Fixed Effects Panel Data Models with Weak Instruments. Advances in Econometrics, 2012, , 199-235.	0.2	6
77	A Robust Hausmanâ€“Taylor Estimator. Advances in Econometrics, 2012, , 175-214.	0.2	14
78	Small Sample Properties and Pretest Estimation of a Spatial Hausmanâ€“Taylor Model. Advances in Econometrics, 2012, , 215-236.	0.2	2
79	The Hausmanâ€“Taylor panel data model with serial correlation. Statistics and Probability Letters, 2012, 82, 1401-1406.	0.4	13
80	A Lagrange Multiplier test for cross-sectional dependence in a fixed effects panel data model. Journal of Econometrics, 2012, 170, 164-177.	3.5	547
81	The Turkish wage curve: Evidence from the Household Labor Force Survey. Economics Letters, 2012, 114, 128-131.	0.9	15
82	A dynamic spatial panel data approach to the German wage curve. Economic Modelling, 2012, 29, 12-21.	1.8	39
83	Forecasting with spatial panel data. Computational Statistics and Data Analysis, 2012, 56, 3381-3397.	0.7	52
84	Medical technology and the production of health care. Empirical Economics, 2012, 42, 395-411.	1.5	29
85	Special issue on health econometrics: editorsâ€™ introduction. Empirical Economics, 2012, 42, 365-368.	1.5	2
86	Econometrics. , 2011, , .		122
87	Simultaneous Equations Model. , 2011, , 257-303.		2
88	Instrumental variable estimation of a spatial autoregressive panel model with random effects. Economics Letters, 2011, 111, 135-137.	0.9	44
89	An improved generalized moments estimator for a spatial moving average error model. Economics Letters, 2011, 113, 282-284.	0.9	12
90	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.	2.4	72

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91	Testing for Heteroskedasticity and Serial Correlation in a Random Effects Panel Data Model. SSRN Electronic Journal, 2011, , .	0.4	1
92	Testing for sphericity in a fixed effects panel data model. Econometrics Journal, 2011, 14, 25-47.	1.2	49
93	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.	0.4	7
94	Seemingly unrelated regressions with spatial error components. Empirical Economics, 2011, 40, 5-49.	1.5	36
95	Generalized Least Squares. , 2011, , 223-239.		1
96	What Is Econometrics?. , 2011, , 3-12.		3
97	Pooling Time-Series of Cross-Section Data. , 2011, , 305-332.		0
98	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.	1.3	4
99	Testing for heteroskedasticity and serial correlation in a random effects panel data model. Journal of Econometrics, 2010, 154, 122-124.	3.5	50
100	Spurious spatial regression with equal weights. Statistics and Probability Letters, 2010, 80, 1640-1642.	0.4	3
101	Panel Data Inference Under Spatial Dependence. SSRN Electronic Journal, 2010, , .	0.4	4
102	Health care expenditure and income in the OECD reconsidered: Evidence from panel data. Economic Modelling, 2010, 27, 804-811.	1.8	274
103	Panel data inference under spatial dependence. Economic Modelling, 2010, 27, 1368-1381.	1.8	46
104	What is Econometrics?. , 2010, , 1-4.		2
105	A Generalized Spatial Panel Data Model with Random Effects. SSRN Electronic Journal, 2009, , .	0.4	11
106	A note on the application of EC2SLS and EC3SLS estimators in panel data models. Statistics and Probability Letters, 2009, 79, 2189-2192.	0.4	31
107	Testing the fixed effects restrictions? A Monte Carlo study of Chamberlainâ€™s Minimum Chi-Squared test. Statistics and Probability Letters, 2009, 79, 1358-1362.	0.4	5
108	Testing for heteroskedasticity and spatial correlation in a random effects panel data model. Computational Statistics and Data Analysis, 2009, 53, 2897-2922.	0.7	28

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109	Spatial lag test with equal weights. Economics Letters, 2009, 104, 81-82.	0.9	10
110	New evidence on the dynamic wage curve for Western Germany: 1980â€“2004. Labour Economics, 2009, 16, 47-51.	0.9	26
111	Financial development and openness: Evidence from panel data. Journal of Development Economics, 2009, 89, 285-296.	2.1	588
112	Forecasting with panel data. Journal of Forecasting, 2008, 27, 153-173.	1.6	399
113	Estimating regional trade agreement effects on FDI in an interdependent world. Journal of Econometrics, 2008, 145, 194-208.	3.5	146
114	Testing for random effects and spatial lag dependence in panel data models. Statistics and Probability Letters, 2008, 78, 3304-3306.	0.4	46
115	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.	1.2	18
116	To Pool or Not to Pool?. , 2008, , 517-546.		36
117	Error Components Models. Advanced Studies in Theoretical and Applied Econometrics, 2008, , 49-87.	0.1	20
118	WORLDWIDE ECONOMETRICS RANKINGS: 1989â€“2005. Econometric Theory, 2007, 23, 952.	0.6	50
119	Estimating Regional Trade Agreement Effects on FDI in an Interdependent World. SSRN Electronic Journal, 2007, , .	0.4	11
120	Forecasting with Panel Data. SSRN Electronic Journal, 2007, , .	0.4	11
121	Panel unit root tests and spatial dependence. Journal of Applied Econometrics, 2007, 22, 339-360.	1.3	129
122	Heterogeneity and cross section dependence in panel data models: theory and applications introduction. Journal of Applied Econometrics, 2007, 22, 229-232.	1.3	194
123	Alternative ways of obtaining Hausman's test using artificial regressions. Statistics and Probability Letters, 2007, 77, 1413-1417.	0.4	7
124	Testing for serial correlation, spatial autocorrelation and random effects using panel data. Journal of Econometrics, 2007, 140, 5-51.	3.5	276
125	Estimating models of complex FDI: Are there third-country effects?. Journal of Econometrics, 2007, 140, 260-281.	3.5	318
126	ON THE USE OF PANEL DATA METHODS TO ESTIMATE RATIONAL ADDICTION MODELS. Scottish Journal of Political Economy, 2007, 54, 1-18.	1.1	14

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127	Testing for Cointegrating Rank Via Model Selection: Evidence From 165 Data Sets. Empirical Economics, 2007, 33, 41-49.	1.5	13
128	Comments on: Panel data analysisâ€”advantages and challenges. Test, 2007, 16, 28-30.	0.7	8
129	Chapter 7 Swedish Liquor Consumption: New Evidence on Taste Change. Contributions To Economic Analysis, 2006, , 167-192.	0.1	1
130	Random Effects and Spatial Autocorrelation with Equal Weights. SSRN Electronic Journal, 2006, , .	0.4	0
131	RANDOM EFFECTS AND SPATIAL AUTOCORRELATION WITH EQUAL WEIGHTS. Econometric Theory, 2006, 22, .	0.6	15
132	AN ALTERNATIVE DERIVATION OF MUNDLAK'S FIXED EFFECTS RESULTS USING SYSTEM ESTIMATION. Econometric Theory, 2006, 22, .	0.6	19
133	Joint LM test for homoskedasticity in a one-way error component model. Journal of Econometrics, 2006, 134, 401-417.	3.5	37
134	Transaction tax and stock market behavior: evidence from an emerging market. Empirical Economics, 2006, 31, 393-408.	1.5	103
135	Unbalanced panel data: A survey. Statistical Papers, 2006, 47, 493-523.	0.7	100
136	Estimating an economic model of crime using panel data from North Carolina. Journal of Applied Econometrics, 2006, 21, 543-547.	1.3	71
137	Rational alcohol addiction: evidence from the Russian longitudinal monitoring survey. Health Economics (United Kingdom), 2006, 15, 893-914.	0.8	36
138	Prediction in the Panel Data Model with Spatial Correlation: the Case of Liquor. Spatial Economic Analysis, 2006, 1, 175-185.	0.8	81
139	Skill-biased technical change in US manufacturing: a general index approach. Journal of Econometrics, 2005, 126, 549-570.	3.5	28
140	A panel data study of physicians' labor supply: the case of Norway. Health Economics (United) Tj ETQq0 0 0 rgBT /Overlock 10 Tf 50 222	0.8	113
141	ADAPTIVE ESTIMATION OF HETEROSKEDASTIC ERROR COMPONENT MODELS. Econometric Reviews, 2005, 24, 39-58.	0.5	10
142	State tax changes and quasi-experimental price elasticities of U.S. cigarette demand: An update. Journal of Economics and Finance, 2004, 28, 422-429.	0.8	3
143	Tobin q : Forecast performance for hierarchical Bayes, shrinkage, heterogeneous and homogeneous panel data estimators. Empirical Economics, 2004, 29, 107-113.	1.5	31
144	Prediction in the Panel Data Model with Spatial Correlation. Advances in Spatial Science, 2004, , 283-295.	0.3	71

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145	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, .	0.6	3
146	Homogeneous, heterogeneous or shrinkage estimators? Some empirical evidence from French regional gasoline consumption. Empirical Economics, 2003, 28, 795-811.	1.5	68
147	Wage policy in the health care sector: a panel data analysis of nurses' labour supply. Health Economics (United Kingdom), 2003, 12, 705-719.	0.8	37
148	Testing panel data regression models with spatial error correlation. Journal of Econometrics, 2003, 117, 123-150.	3.5	403
149	Fixed effects, random effects or Hausmanâ€“Taylor?. Economics Letters, 2003, 79, 361-369.	0.9	248
150	A generalized design for bilateral trade flow models. Economics Letters, 2003, 80, 391-397.	0.9	261
151	WORLDWIDE INSTITUTIONAL AND INDIVIDUAL RANKINGS IN ECONOMETRICS OVER THE PERIOD 1989â€“1999: AN UPDATE. Econometric Theory, 2003, 19, .	0.6	13
152	SIMPLE LM TESTS FOR THE UNBALANCED NESTED ERROR COMPONENT REGRESSION MODEL. Econometric Reviews, 2002, 21, 167-187.	0.5	25
153	On instrumental variable estimation of semiparametric dynamic panel data models. Economics Letters, 2002, 76, 1-9.	0.9	33
154	Comparison of forecast performance for homogeneous, heterogeneous and shrinkage estimators. Economics Letters, 2002, 76, 375-382.	0.9	72
155	Rational addiction to alcohol: panel data analysis of liquor consumption. Health Economics (United) Tj ETQq1 1 0.784314 rgBT /Overl	0.8	65
156	A comparative study of alternative estimators for the unbalanced twoâ€•way error component regression model. Econometrics Journal, 2002, 5, 480-493.	1.2	34
157	Limited Dependent Variables. , 2002, , 331-359.		1
158	Generalized Least Squares. , 2002, , 235-251.		0
159	Seemingly Unrelated Regressions. , 2002, , 253-268.		0
160	Pooling Time-Series of Cross-Section Data. , 2002, , 307-329.		0
161	Basic Statistical Concepts. , 2002, , 13-50.		0
162	DOUBLE LENGTH ARTIFICIAL REGRESSIONS FOR TESTING SPATIAL DEPENDENCE. Econometric Reviews, 2001, 20, 31-40.	0.5	27

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163	The Econometrics of Rational Addiction. Journal of Business and Economic Statistics, 2001, 19, 449-454.	1.8	85
164	ESTIMATION OF ECONOMETRIC MODELS WITH NONPARAMETRICALLY SPECIFIED RISK TERMS. Econometric Reviews, 2001, 20, 445-460.	0.5	2
165	The unbalanced nested error component regression model. Journal of Econometrics, 2001, 101, 357-381.	3.5	91
166	LM Tests for Functional Form and Spatial Error Correlation. International Regional Science Review, 2001, 24, 194-225.	1.0	52
167	SIMULTANEOUS EQUATIONS WITH INCOMPLETE PANELS. Econometric Theory, 2000, 16, 269-279.	0.6	54
168	To Pool or Not to Pool: Homogeneous Versus Heterogeneous Estimators Applied to Cigarette Demand. Review of Economics and Statistics, 2000, 82, 117-126.	2.3	235
169	Double-length regressions for the Boxâ€"Cox difference model with heteroskedasticity or autocorrelation. Economics Letters, 2000, 69, 9-14.	0.9	5
170	The East German wage curve 1993â€"1998. Economics Letters, 2000, 69, 25-31.	0.9	31
171	Prediction from the regression model with one-way error components. , 1999, , 255-267.		13
172	TESTING FOR RANDOM INDIVIDUAL AND TIME EFFECTS USING UNBALANCED PANEL DATA. Advances in Econometrics, 1999, , 1-20.	0.2	6
173	Double-length regressions for linear and log-linear regressions with AR(1) disturbances. Statistical Papers, 1999, 40, 199-209.	0.7	5
174	Applied econometrics rankings: 1989-1995. Journal of Applied Econometrics, 1999, 14, 423-441.	1.3	27
175	UNEQUALLY SPACED PANEL DATA REGRESSIONS WITH AR(1) DISTURBANCES. Econometric Theory, 1999, 15, 814-823.	0.6	666
176	Applied econometrics rankings: 1989â€"1995. , 1999, 14, 423.		2
177	Pooling Time-Series of Cross-Section Data. , 1999, , 307-330.		0
178	Generalized Least Squares. , 1999, , 237-251.		0
179	Seemingly Unrelated Regressions. , 1999, , 252-267.		0
180	Excess capacity: a permanent characteristic of US airlines?. Journal of Applied Econometrics, 1998, 13, 645-657.	1.3	14

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181	The German wage curve: evidence from the IAB employment sample. Economics Letters, 1998, 61, 135-142.	0.9	75
182	On the efficiency of two-stage and three-stage least squares estimators. Econometric Reviews, 1998, 7, 165-169.	0.5	3
183	WORLDWIDE INSTITUTIONAL RANKINGS IN ECONOMETRICS: 1989â€"1995. Econometric Theory, 1998, 14, 1-43.	0.6	22
184	Seemingly Unrelated Regressions. , 1998, , 252-267.		0
185	Generalized Least Squares. , 1998, , 237-251.		0
186	Pooling Time-Series of Cross-Section Data. , 1998, , 307-330.		0
187	A Joint Test for Functional Form and Random Individual Effects. Econometric Theory, 1997, 13, 307-308.	0.6	1
188	Hausman's Specification Test as a Gauss-Newton Regression. Econometric Theory, 1997, 13, 757-757.	0.6	1
189	Estimation of Time-Series Regressions with Autoregressive Disturbances and Missing Observations. Econometric Theory, 1997, 13, 889-889.	0.6	5
190	A Simple Linear Trend Model with Error Components. Econometric Theory, 1997, 13, 463-463.	0.6	8
191	Pooled estimators vs. their heterogeneous counterparts in the context of dynamic demand for gasoline. Journal of Econometrics, 1997, 77, 303-327.	3.5	245
192	Testing linear and loglinear error components regressions against Box-Cox alternatives. Statistics and Probability Letters, 1997, 33, 63-68.	0.4	6
193	A general condition for an optimal limiting efficiency of OLS in the general linear regression model. Economics Letters, 1996, 50, 13-17.	0.9	5
194	Testing for random individual and time effects using a Gauss-Newton regression. Economics Letters, 1996, 50, 189-192.	0.9	11
195	Heteroskedastic Fixed Effects Models. Econometric Theory, 1996, 12, 867-867.	0.6	7
196	A nonparametric test for poolability using panel data. Journal of Econometrics, 1996, 75, 345-367.	3.5	61
197	Testing for random individual effects using recursive residuals. Econometric Reviews, 1996, 15, 331-338.	0.5	2
198	Specification Issues. Advanced Studies in Theoretical and Applied Econometrics, 1996, , 293-306.	0.1	1

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199	A Mixed-Error Component Model. Econometric Theory, 1995, 11, 192-193.	0.6	3
200	Testing for Correlated Effects in Panels. Econometric Theory, 1995, 11, 401-402.	0.6	2
201	Testing for Fixed Effects in Logit and Probit Models Using an Artificial Regression. Econometric Theory, 1995, 11, 1179-1179.	0.6	3
202	ML Estimation of Linear Regression Model with AR(1) Errors and Two Observations. Econometric Theory, 1995, 11, 641-642.	0.6	11
203	Optimal Weighting of Unbiased Estimators. Econometric Theory, 1995, 11, 637-637.	0.6	11
204	Airline Deregulation: The Cost Pieces of the Puzzle. International Economic Review, 1995, 36, 245.	0.6	92
205	Public capital stock and state productivity growth: Further evidence from an error components model. Empirical Economics, 1995, 20, 351-359.	1.5	120
206	Testing AR(1) against MA(1) disturbances in an error component model. Journal of Econometrics, 1995, 68, 133-151.	3.5	158
207	Editor's introduction Panel data. Journal of Econometrics, 1995, 68, 1-4.	3.5	50
208	The Measurement of Firm-Specific Indexes of Technical Change. Review of Economics and Statistics, 1995, 77, 654.	2.3	27
209	A Dynamic Demand Model for Liquor: The Case for Pooling. Review of Economics and Statistics, 1995, 77, 545.	2.3	55
210	Incomplete panels. Journal of Econometrics, 1994, 62, 67-89.	3.5	170
211	A simple recursive estimation method for linear regression models with AR(p) disturbances. Statistical Papers, 1994, 35, 93-100.	0.7	3
212	The Wald, LR, and LM Inequality. Econometric Theory, 1994, 10, 223-224.	0.6	11
213	Estimating Error Component Models With General MA(q) Disturbances. Econometric Theory, 1994, 10, 396-408.	0.6	17
214	Nested Effects. Econometric Theory, 1993, 9, 687-688.	0.6	3
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