Siddhartha Chib

List of Publications by Year
in descending order

31 papers	10,665 citations	257450 24 h-index	477307 29 g-index
31 all docs	31 docs citations	31 times ranked	5636 citing authors

#	Article	IF	Citations
1	Bayesian Analysis of Binary and Polychotomous Response Data. Journal of the American Statistical Association, 1993, 88, 669-679.	3.1	2,274
2	Understanding the Metropolis-Hastings Algorithm. American Statistician, 1995, 49, 327-335.	1.6	2,226
3	Marginal Likelihood from the Gibbs Output. Journal of the American Statistical Association, 1995, 90, 1313-1321.	3.1	1,385
4	Understanding the Metropolis-Hastings Algorithm. American Statistician, 1995, 49, 327.	1.6	921
5	Marginal Likelihood From the Metropolisâ€“Hastings Output. Journal of the American Statistical Association, 2001, 96, 270-281.	3.1	800
6	Marginal Likelihood from the Gibbs Output. Journal of the American Statistical Association, 1995, 90, 1313.	3.1	380
7	Likelihood Inference for Discretely Observed Nonlinear Diffusions. Econometrica, 2001, 69, 959-993.	4.2	374
8	Bayesian Analysis of Binary and Polychotomous Response Data. Journal of the American Statistical Association, 1993, 88, 669.	3.1	363
9	Bayes Inference via Gibbs Sampling of Autoregressive Time Series Subject to Markov Mean and Variance Shifts. Journal of Business and Economic Statistics, 1993, 11, 1-15.	2.9	340
10	Stochastic volatility with leverage: Fast and efficient likelihood inference. Journal of Econometrics, 2007, 140, 425-449.	6.5	331
11	Markov Chain Monte Carlo Methods: Computation and Inference. Handbook of Econometrics, 2001, 5, 3569-3649.	1.0	217
12	Markov Chain Monte Carlo Analysis of Correlated Count Data. Journal of Business and Economic Statistics, 2001, 19, 428-435.	2.9	200
13	Tailored randomized block MCMC methods with application to DSGE models. Journal of Econometrics, 2010, 155, 19-38.	6.5	109
14	Marginal Likelihood and Bayes Factors for Dirichlet Process Mixture Models. Journal of the American Statistical Association, 2003, 98, 224-235.	3.1	108
15	Sequential Ordinal Modeling with Applications to Survival Data. Biometrics, 2001, 57, 829-836.	1.4	80
16	Analysis of Multifactor Affine Yield Curve Models. Journal of the American Statistical Association, 2009, 104, 1324-1337.	3.1	78
17	Inference in Semiparametric Dynamic Models for Binary Longitudinal Data. Journal of the American Statistical Association, 2006, 101, 685-700.	3.1	72
18	Estimation of Semiparametric Models in the Presence of Endogeneity and Sample Selection. Journal of Computational and Graphical Statistics, 2009, 18, 321-348.	1.7	62

#	Article	IF	Citations
19	Bayesian Tests and Model Diagnostics in Conditionally Independent Hierarchical Models. Journal of the American Statistical Association, 1997, 92, 916-925.	3.1	49
20	DSGE Models with Student-<i>t</i>Errors. Econometric Reviews, 2014, 33, 152-171.	1.1	45
21	Bayesian Estimation and Comparison of Moment Condition Models. Journal of the American Statistical Association, 2018, 113, 1656-1668.	3.1	44
22	Accept-reject Metropolis-Hastings sampling and marginal likelihood estimation. Statistica Neerlandica, 2005, 59, 30-44.	1.6	41
23	Analysis of treatment response data without the joint distribution of potential outcomes. Journal of Econometrics, 2007, 140, 401-412.	6.5	39
24	Additive cubic spline regression with Dirichlet process mixture errors. Journal of Econometrics, 2010, 156, 322-336.	6.5	33
25	Semiparametric Modeling and Estimation of Instrumental Variable Models. Journal of Computational and Graphical Statistics, 2007, 16, 86-114.	1.7	26
26	Which Factors are Risk Factors in Asset Pricing? A Model Scan Framework. Journal of Business and Economic Statistics, 2020, 38, 771-783.	2.9	25
27	Bayesian Fuzzy Regression Discontinuity Analysis and Returns to Compulsory Schooling. Journal of Applied Econometrics, 2016, 31, 1026-1047.	2.3	19
28	Bayesian Tests and Model Diagnostics in Conditionally Independent Hierarchical Models. Journal of the American Statistical Association, 1997, 92, 916.	3.1	16
29	On conditional variance estimation in nonparametric regression. Statistics and Computing, 2013, 23, 261-270.	1.5	4
30	DSGE-SVt: An Econometric Toolkit for High-Dimensional DSGE Models with SV and t Errors. Computational Economics, 2023, 61, 69-111.	2.6	2
31	Bayesian estimation and comparison of conditional moment models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 0, , .	2.2	2