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	DSGE-SVt: An Econometric Toolkit for High-Dimensional DSGE Models with SV and t Errors. Computational Economics, 2023, 61, 69-111.	2.6	2
2	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
3	Bayesian Estimation and Comparison of Moment Condition Models. Journal of the American Statistical Association, 2018, 113, 1656-1668.	3.1	44
4	Bayesian Fuzzy Regression Discontinuity Analysis and Returns to Compulsory Schooling. Journal of Applied Econometrics, 2016, 31, 1026-1047.	2.3	19
5	DSGE Models with Student-<i>t</i>Errors. Econometric Reviews, 2014, 33, 152-171.	1.1	45
6	On conditional variance estimation in nonparametric regression. Statistics and Computing, 2013, 23, 261-270.	1.5	4
7	Tailored randomized block MCMC methods with application to DSGE models. Journal of Econometrics, 2010, 155, 19-38.	6.5	109
8	Additive cubic spline regression with Dirichlet process mixture errors. Journal of Econometrics, 2010, 156, 322-336.	6.5	33
9	Analysis of Multifactor Affine Yield Curve Models. Journal of the American Statistical Association, 2009, 104, 1324-1337.	3.1	78
10	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
11	Semiparametric Modeling and Estimation of Instrumental Variable Models. Journal of Computational and Graphical Statistics, 2007, 16, 86-114.	1.7	26
12	Stochastic volatility with leverage: Fast and efficient likelihood inference. Journal of Econometrics, 2007, 140, 425-449.	6.5	331
13	Analysis of treatment response data without the joint distribution of potential outcomes. Journal of Econometrics, 2007, 140, 401-412.	6.5	39
14	Inference in Semiparametric Dynamic Models for Binary Longitudinal Data. Journal of the American Statistical Association, 2006, 101, 685-700.	3.1	72
15	Accept-reject Metropolis-Hastings sampling and marginal likelihood estimation. Statistica Neerlandica, 2005, 59, 30-44.	1.6	41
16	Marginal Likelihood and Bayes Factors for Dirichlet Process Mixture Models. Journal of the American Statistical Association, 2003, 98, 224-235.	3.1	108
17	Markov Chain Monte Carlo Methods: Computation and Inference. Handbook of Econometrics, 2001, 5, 3569-3649.	1.0	217
18	Marginal Likelihood From the Metropolisâ€“Hastings Output. Journal of the American Statistical Association, 2001, 96, 270-281.	3.1	800

#	Article	IF	Citations
19	Sequential Ordinal Modeling with Applications to Survival Data. Biometrics, 2001, 57, 829-836.	1.4	80
20	Likelihood Inference for Discretely Observed Nonlinear Diffusions. Econometrica, 2001, 69, 959-993.	4.2	374
21	Markov Chain Monte Carlo Analysis of Correlated Count Data. Journal of Business and Economic Statistics, 2001, 19, 428-435.	2.9	200
22	Bayesian Tests and Model Diagnostics in Conditionally Independent Hierarchical Models. Journal of the American Statistical Association, 1997, 92, 916-925.	3.1	49
23	Bayesian Tests and Model Diagnostics in Conditionally Independent Hierarchical Models. Journal of the American Statistical Association, 1997, 92, 916.	3.1	16
24	Marginal Likelihood from the Gibbs Output. Journal of the American Statistical Association, 1995, 90, 1313-1321.	3.1	1,385
25	Understanding the Metropolis-Hastings Algorithm. American Statistician, 1995, 49, 327.	1.6	921
26	Understanding the Metropolis-Hastings Algorithm. American Statistician, 1995, 49, 327-335.	1.6	2,226
27	Marginal Likelihood from the Gibbs Output. Journal of the American Statistical Association, 1995, 90, 1313.	3.1	380
28	Bayesian Analysis of Binary and Polychotomous Response Data. Journal of the American Statistical Association, 1993, 88, 669-679.	3.1	2,274
29	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
30	Bayesian Analysis of Binary and Polychotomous Response Data. Journal of the American Statistical Association, 1993, 88, 669.	3.1	363
31	Bayesian estimation and comparison of conditional moment models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 0, , .	2.2	2