Kajal Lahiri

List of Publications by Year
in descending order

105 papers	2,258 citations	218677 26 h-index	289244 40 g-index
113 all docs	113 docs citations	113 times ranked	980 citing authors

#	Article	IF	Citations
1	Measuring forecast uncertainty by disagreement: The missing link. Journal of Applied Econometrics, 2010, 25, 514-538.	2.3	235
2	A new framework for analyzing survey forecasts using three-dimensional panel data. Journal of Econometrics, 1995, 68, 205-227.	6.5	147
3	Evolution of forecast disagreement in a Bayesian learning model. Journal of Econometrics, 2008, 144, 325-340.	6.5	123
4	Interest Rates and the Subjective Probability Distribution of Inflation Forecasts. Journal of Money, Credit and Banking, 1988, 20, 233.	1.6	85
5	How quickly do forecasters incorporate news? Evidence from cross-country surveys. Journal of Applied Econometrics, 2006, 21, 703-725.	2.3	78
6	Nowcasting US GDP: The role of ISM business surveys. International Journal of Forecasting, 2013, 29, 644-658.	6.5	78
7	Effects of Psychiatric Disorders on Labor Market Outcomes: A Latent Variable Approach Using Multiple Clinical Indicators. Health Economics (United Kingdom), 2017, 26, 184-205.	1.7	65
8	How far ahead can we forecast? Evidence from cross-country surveys. International Journal of Forecasting, 2007, 23, 167-187.	6.5	63
9	Forecasting Consumption: the Role of Consumer Confidence in Real Time with many Predictors. Journal of Applied Econometrics, 2016, 31, 1254-1275.	2.3	61
10	Joint estimation and testing for functional form and heteroskedasticity. Journal of Econometrics, 1981, 15, 299-307.	6.5	55
11	Racial/Ethnic- and Education-Related Disparities in the Control of Risk Factors for Cardiovascular Disease Among Individuals With Diabetes. Diabetes Care, 2012, 35, 305-312.	8.6	53
12	Evaluating probability forecasts for GDP declines using alternative methodologies. International Journal of Forecasting, 2013, 29, 175-190.	6.5	50
13	On the normality of probability distributions of inflation and GNP forecasts. International Journal of Forecasting, 1987, 3, 269-279.	6.5	46
14	Modelling multi-period inflation uncertainty using a panel of density forecasts. Journal of Applied Econometrics, 2006, 21, 1199-1219.	2.3	44
15	Learning and heterogeneity in GDP and inflation forecasts. International Journal of Forecasting, 2010, 26, 265-292.	6.5	44
16	A Comparative Study of Alternative Methods of Quantifying Qualitative Survey Responses Using NAPM Data. Journal of Business and Economic Statistics, 1992, 10, 391-400.	2.9	43
17	Interest rate spreads as predictors of German inflation and business cycles. International Journal of Forecasting, 2000, 16, 39-58.	6.5	43
18	The effect of smoking on health using a sequential self-selection model. Health Economics (United) Tj ETQq0 0 0 rgBT /Overlock 10 Tf 50	1.7	41

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19	Determinants of Consumer Sentiment Over Business Cycles: Evidence from the US Surveys of Consumers. Journal of Business Cycle Research, 2016, 12, 187-215.	0.5	41
20	A Structural Model of Social Security's Disability Determination Process. Review of Economics and Statistics, 2001, 83, 348-361.	4.3	39
21	On the estimation of inflationary expectations from qualitative responses. Journal of Econometrics, 1981, 16, 89-102.	6.5	38
22	Testing for cointegration: Power versus frequency of observation â€" another view. Economics Letters, 1995, 49, 121-124.	1.9	38
23	A Macroeconometric Model for Developing Countries. Staff Papers - International Monetary Fund International Monetary Fund, 1990, 37, 537.	1.8	36
24	On the use of dispersion measures from NAPM surveys in business cycle forecasting. Journal of Forecasting, 1993, 12, 239-253.	2.8	36
25	BIRTH WEIGHT AND ACADEMIC ACHIEVEMENT IN CHILDHOOD. Health Economics (United Kingdom), 2014, 23, 1013-1035.	1.7	32
26	Forecasting Binary Outcomes. Handbook of Economic Forecasting, 2013, 2, 1025-1106.	3.4	30
27	A Model for Ex Ante Real Interest Rates and Derived Inflation Forecasts. Journal of the American Statistical Association, 1988, 83, 665-673.	3.1	28
28	Quantifying survey expectations: A critical review and generalization of the Carlsonâ€"Parkin method. International Journal of Forecasting, 2015, 31, 51-62.	6.5	28
29	An econometric analysis of veterans? health care utilization using two-part models. Empirical Economics, 2004, 29, 431-449.	3.0	27
30	Re-examining the rational expectations hypothesis using panel data on multi-period forecasts. , 1999, , 226-254.		26
31	A Comparative Study of Alternative Methods of Quantifying Qualitative Survey Responses Using NAPM Data. Journal of Business and Economic Statistics, 1992, 10, 391.	2.9	23
32	A model of Social Security Disability Insurance using matched SIPP/Administrative data. Journal of Econometrics, 2008, 145, 4-20.	6.5	23
33	10 Interest rate spreads as predictors of business cycles. Handbook of Statistics, 1996, 14, 297-315.	0.6	22
34	Fetal growth and neurobehavioral outcomes in childhood. Economics and Human Biology, 2014, 15, 187-200.	1.7	21
35	Bayesian analysis of nested logit model by Markov chain Monte Carlo. Journal of Econometrics, 2002, 111, 103-133.	6.5	17
36	Subjective Probability Forecasts for Recessions. Business Economics, 2006, 41, 26-37.	1.5	17

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37	A note on the double k-class estimator in simultaneous equations. Journal of Econometrics, 2002, 108, 101-111.	6.5	16
38	An econometric model of wastepaper recycling in the USA. Resources Policy, 1980, 6, 320-325.	9.6	15
39	Testing the rational expectations hypothesis in a secondary materials market. Journal of Environmental Economics and Management, 1984, 11, 282-291.	4.7	15
40	A computational algorithm for multiple equation models with panel data. Economics Letters, 1990, 34, 143-146.	1.9	15
41	Confidence Bands for ROC Curves With Serially Dependent Data. Journal of Business and Economic Statistics, 2018, 36, 115-130.	2.9	15
42	BEWARE OF BEING UNAWARE: RACIAL/ETHNIC DISPARITIES IN CHRONIC ILLNESS IN THE USA. Health Economics (United Kingdom), 2012, 21, 1040-1060.	1.7	14
43	The yield spread puzzle and the information content of SPF forecasts. Economics Letters, 2013, 118, 219-221.	1.9	14
44	Identifying the Mechanisms for Workplace Burden of Psychiatric Illness. Medical Care, 2014, 52, 112-120.	2.4	12
45	A further analysis of the conference boardâ€™s new Leading Economic Index. International Journal of Forecasting, 2015, 31, 446-453.	6.5	11
46	Online learning and forecast combination in unbalanced panels. Econometric Reviews, 2017, 36, 257-288.	1.1	11
47	On maximum likelihood estimation of functional form and heteroskedasticity. Economics Letters, 1979, 2, 155-159.	1.9	10
48	Testing for normality in a probit model with double selection. Economics Letters, 1999, 65, 33-39.	1.9	10
49	ET INTERVIEW: PROFESSOR G.S. MADDALA. Econometric Theory, 1999, 15, 753-776.	0.7	10
50	Evolution of Forecast Disagreement in a Bayesian Learning Model. SSRN Electronic Journal, 0, , .	0.4	10
51	Analyzing Three-Dimensional Panel Data of Forecasts. , 0, , 473-496.		9
52	Testing the value of probability forecasts for calibrated combining. International Journal of Forecasting, 2015, 31, 113-129.	6.5	9
53	An econometric study on the dynamics of urban spatial structure. Journal of Urban Economics, 1983, 14, 55-79.	4.4	8
54	The predictive power of an experimental transportation output index. Applied Economics Letters, 2004, 11, 149-152.	1.8	8

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55	THE DYNAMICS OF INCOMEâ€RELATED HEALTH INEQUALITY AMONG AMERICAN CHILDREN. Health Economics (United Kingdom), 2013, 22, 623-629.	1.7	8
56	Inflation expectations in India: Learning from household tendency surveys. International Journal of Forecasting, 2019, 35, 980-993.	6.5	8
57	A Model for Ex Ante Real Interest Rates and Derived Inflation Forecasts. Journal of the American Statistical Association, 1988, 83, 665.	3.1	8
58	A Note on "Selection of Regressors". International Economic Review, 1984, 25, 625.	1.3	7
59	Estimation of a macroeconomic model with rational expectations and capital controls for developing countries. Journal of Development Economics, 1993, 42, 337-356.	4.5	7
60	Further consequences of viewing LIML as an iterated Aitken estimator. Journal of Econometrics, 2000, 98, 187-202.	6.5	7
61	International propagation of shocks: A dynamic factor model using survey forecasts. International Journal of Forecasting, 2019, 35, 929-947.	6.5	7
62	Rational expectations and the short-run Phillips curves. Journal of Macroeconomics, 1979, 1, 167-190.	1.3	6
63	Exact sampling distribution of the omitted variable estimator. Economics Letters, 1981, 8, 121-127.	1.9	6
64	Tests of Rational Expectations and Fisher Effect. Southern Economic Journal, 1979, 46, 413.	2.1	5
65	On the constancy of real interest rates and the mundell effect. Journal of Banking and Finance, 1981, 5, 557-573.	2.9	5
66	More Flexible Use of Survey Data on Expectations in Macroeconomic Models. Journal of Business and Economic Statistics, 1987, 5, 69.	2.9	5
67	More Flexible Use of Survey Data on Expectations in Macroeconomic Models. Journal of Business and Economic Statistics, 1987, 5, 69-76.	2.9	4
68	Forecasting recessions under the Gramm-Rudman-Hollings law. , 1991, , 257-274.		4
69	The value of probability forecasts as predictors of cyclical downturns. Applied Economics Letters, 2007, 14, 11-14.	1.8	4
70	Asymptotic variance of Brier (skill) score in the presence of serial correlation. Economics Letters, 2016, 141, 125-129.	1.9	4
71	Diabetes and labor market exits: Evidence from the Health & Retirement Study (HRS). Journal of the Economics of Ageing, 2017, 9, 100-110.	1.3	4
72	Rational expectations and the Short-Run Phillips Curve reply and further results. Journal of Macroeconomics, 1980, 2, 187-192.	1.3	3

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73	Price and income elasticities of demand for hospital care free of quality bias. Economics Letters, 1984, 16, 387-392.	1.9	3
74	Quality change and the demand for hospital care: An econometric reexamination. Atlantic Economic Journal, 1986, 14, 15-23.	0.5	3
75	Examining the education gradient in chronic illness. Education Economics, 2015, 23, 735-750.	1.1	3
76	A non-linear forecast combination procedure for binary outcomes. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.3	3
77	On the constancy of real interest rates. Economics Letters, 1979, 3, 45-48.	1.9	2
78	The Estimation and Interpretation of Urban Density Gradients. Journal of Business and Economic Statistics, 1989, 7, 227-235.	2.9	2
79	MCMC algorithms for two recent Bayesian limited information estimators. Economics Letters, 2000, 66, 121-126.	1.9	2
80	Modeling Medicare-Eligible Veteransâ€™ Demand for Outpatient Services: A Two-Stage Approach. Health Services and Outcomes Research Methodology, 2003, 4, 221-240.	1.8	2
81	Transportation and the Economy: Linkages at Business-Cycle Frequencies. Transportation Research Record, 2004, 1864, 103-111.	1.9	2
82	Modeling Hedge Fund Returns: Selection, Nonlinearity and Managerial Efficiency. Managerial and Decision Economics, 2014, 35, 172-187.	2.5	2
83	The Nordhaus test with many zeros. Economics Letters, 2020, 193, 109308.	1.9	2
84	Productive efficiency in processing social security disability claims: a look back at the 1989â€“95 surge. Empirical Economics, 2021, 60, 419-457.	3.0	2
85	Racial/Ethnic Health Disparity in the U.S.: A Decomposition Analysis. Econometrics, 2021, 9, 22.	0.9	2
86	Learning and Heterogeneity in GDP and Inflation Forecasts. SSRN Electronic Journal, 0, , .	0.4	2
87	Construction of leading economic index for recession prediction using vine copulas. Studies in Nonlinear Dynamics and Econometrics, 2021, 25, 193-212.	0.3	2
88	On the distribution function of various model selection criteria with stochastic regressors. Economics Letters, 1985, 17, 97-101.	1.9	1
89	Leading economic indicators. International Journal of Forecasting, 1992, 8, 649-650.	6.5	1
90	The Effect of Smoking on Health Using a Sequential Self-Selection Model. , 0, , 51-69.		1

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91	Comments on â€œForecasting economic and financial variables with global VARsâ€ International Journal of Forecasting, 2009, 25, 689-692.	6.5	1
92	Inflation Expectations in India: Learning From Household Tendency Surveys. SSRN Electronic Journal, 2018, , .	0.4	1
93	Smoking Behavior of Older Adults: A Panel Data Analysis Using HRS. Journal of Quantitative Economics, 2020, 18, 495-523.	0.7	1
94	Quantifying Survey Expectations: A Critical Review and Generalization of the Carlson-Parkin Method. SSRN Electronic Journal, 0, , .	0.4	1
95	Are Some Forecasters Really Better than Others? A Note*. Journal of Money, Credit and Banking, 2023, 55, 577-593.	1.6	1
96	A note on a theorem by Professor Chow. Economics Letters, 1978, 1, 125-127.	1.9	0
97	A note on the variability of real interest rates, business cycles, and the livingston data. Journal of Banking and Finance, 1984, 8, 483-490.	2.9	0
98	Advances in Applied Econometrics. Journal of Probability and Statistics, 2011, 2011, 1-2.	0.7	0
99	Determinants of Consumer Sentiment Over Business Cycles: Evidence from the U.S. Surveys of Consumers. SSRN Electronic Journal, 0, , .	0.4	0
100	A Comparison of Some Bayesian and Classical Procedures for Simultaneous Equation Models with Weak Instruments. Econometrics, 2019, 7, 33.	0.9	0
101	Estimating Endogenous Ordered Response Panel Data Models with an Application to Income Gradient in Child Health. Sankhya B, 2021, 83, 207-243.	0.9	0
102	Value of Sample Separation Information in a Sequential Probit Model. Arthaniti, 2020, 19, 151-176.	0.8	0
103	Testing the Value of Probability Forecasts for Calibrated Combining. SSRN Electronic Journal, 0, , .	0.4	0
104	International Propagation of Shocks: A Dynamic Factor Model Using Survey Forecasts. SSRN Electronic Journal, 0, , .	0.4	0
105	Inefficiency in social security trust funds forecasts. Applied Economics Letters, 0, , 1-5.	1.8	0