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	Are Some Forecasters Really Better than Others? A Note*. Journal of Money, Credit and Banking, 2023, 55, 577-593.	1.6	1
2	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
3	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
4	Racial/Ethnic Health Disparity in the U.S.: A Decomposition Analysis. Econometrics, 2021, 9, 22.	0.9	2
5	Construction of leading economic index for recession prediction using vine copulas. Studies in Nonlinear Dynamics and Econometrics, 2021, 25, 193-212.	0.3	2
6	The Nordhaus test with many zeros. Economics Letters, 2020, 193, 109308.	1.9	2
7	Value of Sample Separation Information in a Sequential Probit Model. Arthaniti, 2020, 19, 151-176.	0.8	0
8	Smoking Behavior of Older Adults: A Panel Data Analysis Using HRS. Journal of Quantitative Economics, 2020, 18, 495-523.	0.7	1
9	A Comparison of Some Bayesian and Classical Procedures for Simultaneous Equation Models with Weak Instruments. Econometrics, 2019, 7, 33.	0.9	0
10	International propagation of shocks: A dynamic factor model using survey forecasts. International Journal of Forecasting, 2019, 35, 929-947.	6.5	7
11	Inflation expectations in India: Learning from household tendency surveys. International Journal of Forecasting, 2019, 35, 980-993.	6.5	8
12	Confidence Bands for ROC Curves With Serially Dependent Data. Journal of Business and Economic Statistics, 2018, 36, 115-130.	2.9	15
13	Inflation Expectations in India: Learning From Household Tendency Surveys. SSRN Electronic Journal, 2018, , .	0.4	1
14	Online learning and forecast combination in unbalanced panels. Econometric Reviews, 2017, 36, 257-288.	1.1	11
15	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
16	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
17	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
18	A non-linear forecast combination procedure for binary outcomes. Studies in Nonlinear Dynamics and Econometrics, 2016, 20, .	0.3	3

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19	Asymptotic variance of Brier (skill) score in the presence of serial correlation. Economics Letters, 2016, 141, 125-129.	1.9	4
20	Forecasting Consumption: the Role of Consumer Confidence in Real Time with many Predictors. Journal of Applied Econometrics, 2016, 31, 1254-1275.	2.3	61
21	Examining the education gradient in chronic illness. Education Economics, 2015, 23, 735-750.	1.1	3
22	A further analysis of the conference boardâ€™s new Leading Economic Index. International Journal of Forecasting, 2015, 31, 446-453.	6.5	11
23	Testing the value of probability forecasts for calibrated combining. International Journal of Forecasting, 2015, 31, 113-129.	6.5	9
24	Quantifying survey expectations: A critical review and generalization of the Carlsonâ€“Parkin method. International Journal of Forecasting, 2015, 31, 51-62.	6.5	28
25	BIRTH WEIGHT AND ACADEMIC ACHIEVEMENT IN CHILDHOOD. Health Economics (United Kingdom), 2014, 23, 1013-1035.	1.7	32
26	Identifying the Mechanisms for Workplace Burden of Psychiatric Illness. Medical Care, 2014, 52, 112-120.	2.4	12
27	Modeling Hedge Fund Returns: Selection, Nonlinearity and Managerial Efficiency. Managerial and Decision Economics, 2014, 35, 172-187.	2.5	2
28	Fetal growth and neurobehavioral outcomes in childhood. Economics and Human Biology, 2014, 15, 187-200.	1.7	21
29	THE DYNAMICS OF INCOMEâ€RELATED HEALTH INEQUALITY AMONG AMERICAN CHILDREN. Health Economics (United Kingdom), 2013, 22, 623-629.	1.7	8
30	Nowcasting US GDP: The role of ISM business surveys. International Journal of Forecasting, 2013, 29, 644-658.	6.5	78
31	Forecasting Binary Outcomes. Handbook of Economic Forecasting, 2013, 2, 1025-1106.	3.4	30
32	Evaluating probability forecasts for GDP declines using alternative methodologies. International Journal of Forecasting, 2013, 29, 175-190.	6.5	50
33	The yield spread puzzle and the information content of SPF forecasts. Economics Letters, 2013, 118, 219-221.	1.9	14
34	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
35	BEWARE OF BEING UNAWARE: RACIAL/ETHNIC DISPARITIES IN CHRONIC ILLNESS IN THE USA. Health Economics (United Kingdom), 2012, 21, 1040-1060.	1.7	14
36	Advances in Applied Econometrics. Journal of Probability and Statistics, 2011, 2011, 1-2.	0.7	0

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37	Learning and heterogeneity in GDP and inflation forecasts. International Journal of Forecasting, 2010, 26, 265-292.	6.5	44
38	Measuring forecast uncertainty by disagreement: The missing link. Journal of Applied Econometrics, 2010, 25, 514-538.	2.3	235
39	Comments on â€œForecasting economic and financial variables with global VARsâ€ International Journal of Forecasting, 2009, 25, 689-692.	6.5	1
40	Evolution of forecast disagreement in a Bayesian learning model. Journal of Econometrics, 2008, 144, 325-340.	6.5	123
41	A model of Social Security Disability Insurance using matched SIPP/Administrative data. Journal of Econometrics, 2008, 145, 4-20.	6.5	23
42	The value of probability forecasts as predictors of cyclical downturns. Applied Economics Letters, 2007, 14, 11-14.	1.8	4
43	How far ahead can we forecast? Evidence from cross-country surveys. International Journal of Forecasting, 2007, 23, 167-187.	6.5	63
44	Subjective Probability Forecasts for Recessions. Business Economics, 2006, 41, 26-37.	1.5	17
45	Modelling multi-period inflation uncertainty using a panel of density forecasts. Journal of Applied Econometrics, 2006, 21, 1199-1219.	2.3	44
46	How quickly do forecasters incorporate news? Evidence from cross-country surveys. Journal of Applied Econometrics, 2006, 21, 703-725.	2.3	78
47	An econometric analysis of veterans? health care utilization using two-part models. Empirical Economics, 2004, 29, 431-449.	3.0	27
48	The predictive power of an experimental transportation output index. Applied Economics Letters, 2004, 11, 149-152.	1.8	8
49	Transportation and the Economy: Linkages at Business-Cycle Frequencies. Transportation Research Record, 2004, 1864, 103-111.	1.9	2
50	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
51	A note on the double k-class estimator in simultaneous equations. Journal of Econometrics, 2002, 108, 101-111.	6.5	16
52	Bayesian analysis of nested logit model by Markov chain Monte Carlo. Journal of Econometrics, 2002, 111, 103-133.	6.5	17
53	A Structural Model of Social Security's Disability Determination Process. Review of Economics and Statistics, 2001, 83, 348-361.	4.3	39
54	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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55	Further consequences of viewing LIML as an iterated Aitken estimator. Journal of Econometrics, 2000, 98, 187-202.	6.5	7
56	Interest rate spreads as predictors of German inflation and business cycles. International Journal of Forecasting, 2000, 16, 39-58.	6.5	43
57	MCMC algorithms for two recent Bayesian limited information estimators. Economics Letters, 2000, 66, 121-126.	1.9	2
58	Testing for normality in a probit model with double selection. Economics Letters, 1999, 65, 33-39.	1.9	10
59	Re-examining the rational expectations hypothesis using panel data on multi-period forecasts. , 1999, , 226-254.		26
60	ET INTERVIEW: PROFESSOR G.S. MADDALA. Econometric Theory, 1999, 15, 753-776.	0.7	10
61	10 Interest rate spreads as predictors of business cycles. Handbook of Statistics, 1996, 14, 297-315.	0.6	22
62	A new framework for analyzing survey forecasts using three-dimensional panel data. Journal of Econometrics, 1995, 68, 205-227.	6.5	147
63	Testing for cointegration: Power versus frequency of observation â€" another view. Economics Letters, 1995, 49, 121-124.	1.9	38
64	On the use of dispersion measures from NAPM surveys in business cycle forecasting. Journal of Forecasting, 1993, 12, 239-253.	2.8	36
65	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
66	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
67	Leading economic indicators. International Journal of Forecasting, 1992, 8, 649-650.	6.5	1
68	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
69	Forecasting recessions under the Gramm-Rudman-Hollings law. , 1991, , 257-274.		4
70	A Macroeconometric Model for Developing Countries. Staff Papers - International Monetary Fund International Monetary Fund, 1990, 37, 537.	1.8	36
71	A computational algorithm for multiple equation models with panel data. Economics Letters, 1990, 34, 143-146.	1.9	15
72	The Estimation and Interpretation of Urban Density Gradients. Journal of Business and Economic Statistics, 1989, 7, 227-235.	2.9	2

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73	Interest Rates and the Subjective Probability Distribution of Inflation Forecasts. Journal of Money, Credit and Banking, 1988, 20, 233.	1.6	85
74	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
75	A Model for Ex Ante Real Interest Rates and Derived Inflation Forecasts. Journal of the American Statistical Association, 1988, 83, 665.	3.1	8
76	More Flexible Use of Survey Data on Expectations in Macroeconomic Models. Journal of Business and Economic Statistics, 1987, 5, 69-76.	2.9	4
77	On the normality of probability distributions of inflation and GNP forecasts. International Journal of Forecasting, 1987, 3, 269-279.	6.5	46
78	More Flexible Use of Survey Data on Expectations in Macroeconomic Models. Journal of Business and Economic Statistics, 1987, 5, 69.	2.9	5
79	Quality change and the demand for hospital care: An econometric reexamination. Atlantic Economic Journal, 1986, 14, 15-23.	0.5	3
80	On the distribution function of various model selection criteria with stochastic regressors. Economics Letters, 1985, 17, 97-101.	1.9	1
81	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
82	Testing the rational expectations hypothesis in a secondary materials market. Journal of Environmental Economics and Management, 1984, 11, 282-291.	4.7	15
83	Price and income elasticities of demand for hospital care free of quality bias. Economics Letters, 1984, 16, 387-392.	1.9	3
84	A Note on "Selection of Regressors". International Economic Review, 1984, 25, 625.	1.3	7
85	An econometric study on the dynamics of urban spatial structure. Journal of Urban Economics, 1983, 14, 55-79.	4.4	8
86	Exact sampling distribution of the omitted variable estimator. Economics Letters, 1981, 8, 121-127.	1.9	6
87	On the constancy of real interest rates and the mundell effect. Journal of Banking and Finance, 1981, 5, 557-573.	2.9	5
88	On the estimation of inflationary expectations from qualitative responses. Journal of Econometrics, 1981, 16, 89-102.	6.5	38
89	Joint estimation and testing for functional form and heteroskedasticity. Journal of Econometrics, 1981, 15, 299-307.	6.5	55
90	An econometric model of wastepaper recycling in the USA. Resources Policy, 1980, 6, 320-325.	9.6	15

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91	Rational expectations and the Short-Run Phillips Curve reply and further results. Journal of Macroeconomics, 1980, 2, 187-192.	1.3	3
92	Tests of Rational Expectations and Fisher Effect. Southern Economic Journal, 1979, 46, 413.	2.1	5
93	Rational expectations and the short-run Phillips curves. Journal of Macroeconomics, 1979, 1, 167-190.	1.3	6
94	On the constancy of real interest rates. Economics Letters, 1979, 3, 45-48.	1.9	2
95	On maximum likelihood estimation of functional form and heteroskedasticity. Economics Letters, 1979, 2, 155-159.	1.9	10
96	A note on a theorem by Professor Chow. Economics Letters, 1978, 1, 125-127.	1.9	0
97	The Effect of Smoking on Health Using a Sequential Self-Selection Model. , 0, , 51-69.		1
98	Analyzing Three-Dimensional Panel Data of Forecasts. , 0, , 473-496.		9
99	Determinants of Consumer Sentiment Over Business Cycles: Evidence from the U.S. Surveys of Consumers. SSRN Electronic Journal, 0, , .	0.4	0
100	Quantifying Survey Expectations: A Critical Review and Generalization of the Carlson-Parkin Method. SSRN Electronic Journal, 0, , .	0.4	1
101	Evolution of Forecast Disagreement in a Bayesian Learning Model. SSRN Electronic Journal, 0, , .	0.4	10
102	Learning and Heterogeneity in GDP and Inflation Forecasts. SSRN Electronic Journal, 0, , .	0.4	2
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