

Anna Mikusheva

List of Publications by Year in descending order

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Version: 2024-02-01

15
papers

420
citations

1307594

7
h-index

1125743

13
g-index

17
all docs

17
docs citations

17
times ranked

205
citing authors

#	ARTICLE	IF	CITATIONS
1	Uniform Inference in Autoregressive Models. <i>Econometrica</i> , 2007, 75, 1411-1452.	4.2	148
2	Tests and Confidence Sets with Correct Size when Instruments are Potentially Weak. <i>The Stata Journal</i> , 2006, 6, 335-347.	2.2	74
3	Robust confidence sets in the presence of weak instruments. <i>Journal of Econometrics</i> , 2010, 157, 236-247.	6.5	57
4	Conditional Inference With a Functional Nuisance Parameter. <i>Econometrica</i> , 2016, 84, 1571-1612.	4.2	33
5	One-Dimensional Inference in Autoregressive Models With the Potential Presence of a Unit Root. <i>Econometrica</i> , 2012, 80, 173-212.	4.2	29
6	Maximum likelihood inference in weakly identified dynamic stochastic general equilibrium models. <i>Quantitative Economics</i> , 2015, 6, 123-152.	1.4	25
7	Factor models with many assets: Strong factors, weak factors, and the two-pass procedure. <i>Journal of Econometrics</i> , 2022, 229, 103-126.	6.5	14
8	Optimal Decision Rules for Weak GMM. <i>Econometrica</i> , 2022, 90, 715-748.	4.2	9
9	ESTIMATORS FOR PERSISTENT AND POSSIBLY NONSTATIONARY DATA WITH CLASSICAL PROPERTIES. <i>Econometric Theory</i> , 2012, 28, 1003-1036.	0.7	8
10	Inference with Many Weak Instruments. <i>Review of Economic Studies</i> , 2022, 89, 2663-2686.	5.4	8
11	Robust Confidence Sets in the Presence of Weak Instruments. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	7
12	SECOND ORDER EXPANSION OF THE T -STATISTIC IN AR(1) MODELS. <i>Econometric Theory</i> , 2015, 31, 426-448.	0.7	6
13	Corrigendum to "Uniform Inference in Autoregressive Models". <i>Econometrica</i> , 2010, 78, 1773-1773.	4.2	0
14	Second Order Expansion of T-Statistic in Autoregressive Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
15	Isaiah Andrews, 2021 John Bates Clark Medalist. <i>Journal of Economic Perspectives</i> , 2022, 36, 177-190.	5.9	0