Anna Mikusheva

List of Publications by Year
in descending order

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