Jinyong Hahn

List of Publications by Year
in descending order

68 papers	4,097 citations	257450 24 h-index	149698 56 g-index
70 all docs	70 docs citations	70 times ranked	1753 citing authors

#	Article	IF	Citations
1	On the Role of the Propensity Score in Efficient Semiparametric Estimation of Average Treatment Effects. Econometrica, 1998, 66, 315.	4.2	583
2	Asymptotically Unbiased Inference for a Dynamic Panel Model with Fixed Effects when Both n and T Are Large. Econometrica, 2002, 70, 1639-1657.	4.2	376
3	Jackknife and Analytical Bias Reduction for Nonlinear Panel Models. Econometrica, 2004, 72, 1295-1319.	4.2	333
4	A New Specification Test for the Validity of Instrumental Variables. Econometrica, 2002, 70, 163-189.	4.2	291
5	Estimation with weak instruments: Accuracy of higherâ€order bias and MSE approximations. Econometrics Journal, 2004, 7, 272-306.	2.3	239
6	Weak Instruments: Diagnosis and Cures in Empirical Econometrics. American Economic Review, 2003, 93, 118-125.	8.5	216
7	Bootstrapping Quantile Regression Estimators. Econometric Theory, 1995, 11, 105-121.	0.7	167
8	An Alternative Estimator for the Censored Quantile Regression Model. Econometrica, 1998, 66, 653.	4.2	152
9	Average and Quantile Effects in Nonseparable Panel Models. Econometrica, 2013, 81, 535-580.	4.2	148
10	BIAS REDUCTION FOR DYNAMIC NONLINEAR PANEL MODELS WITH FIXED EFFECTS. Econometric Theory, 2011, 27, 1152-1191.	0.7	138
11	Long difference instrumental variables estimation for dynamic panel models with fixed effects. Journal of Econometrics, 2007, 140, 574-617.	6.5	136
12	Identification and estimation of the linear-in-means model of social interactions. Economics Letters, 2005, 88, 1-6.	1.9	83
13	When to Control for Covariates? Panel Asymptotics for Estimates of Treatment Effects. Review of Economics and Statistics, 2004, 86, 58-72.	4.3	76
14	Notes on bias in estimators for simultaneous equation models. Economics Letters, 2002, 75, 237-241.	1.9	70
15	A Practical Asymptotic Variance Estimator for Two-Step Semiparametric Estimators. Review of Economics and Statistics, 2012, 94, 481-498.	4.3	68
16	The Hausman test and weak instruments. Journal of Econometrics, 2011, 160, 289-299.	6.5	65
17	How informative is the initial condition in the dynamic panel model with fixed effects?. Journal of Econometrics, 1999, 93, 309-326.	6.5	60
18	Efficient estimation of panel data models with sequential moment restrictions. Journal of Econometrics, 1997, 79, 1-21.	6.5	52

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19	Understanding Bias in Nonlinear Panel Models: Some Recent Developments. , 0, , 381-409.		49
20	Synthetic Control and Inference. Econometrics, 2017, 5, 52.	0.9	48
21	Discontinuities of weak instrument limiting distributions. Economics Letters, 2002, 75, 325-331.	1.9	47
22	REDUCING BIAS OF MLE IN A DYNAMIC PANEL MODEL. Econometric Theory, 2006, 22, .	0.7	47
23	Functional Restriction and Efficiency in Causal Inference. Review of Economics and Statistics, 2004, 86, 73-76.	4.3	39
24	Asymptotic Variance of Semiparametric Estimators With Generated Regressors. Econometrica, 2013, 81, 315-340.	4.2	38
25	A likelihood-Based Approximate Solution to the Incidental Parameter Problem in Dynamic Nonlinear Models with Multiple Effects. Global Economic Review, 2016, 45, 251-274.	1.1	37
26	A NOTE ON SEMIPARAMETRIC ESTIMATION OF FINITE MIXTURES OF DISCRETE CHOICE MODELS WITH APPLICATION TO GAME THEORETIC MODELS*. International Economic Review, 2011, 52, 807-824.	1.3	36
27	PANEL DATA MODELS WITH FINITE NUMBER OF MULTIPLE EQUILIBRIA. Econometric Theory, 2010, 26, 863-881.	0.7	35
28	Adaptive Experimental Design Using the Propensity Score. Journal of Business and Economic Statistics, 2011, 29, 96-108.	2.9	35
29	A Note on Bootstrapping Generalized Method of Moments Estimators. Econometric Theory, 1996, 12, 187-197.	0.7	32
30	A MONTE CARLO COMPARISON OF VARIOUS ASYMPTOTIC APPROXIMATIONS TO THE DISTRIBUTION OF INSTRUMENTAL VARIABLES ESTIMATORS. Econometric Reviews, 2002, 21, 309-336.	1.1	32
31	A quantile correlated random coefficients panel data model. Journal of Econometrics, 2018, 206, 305-335.	6.5	29
32	OPTIMAL INFERENCE WITH MANY INSTRUMENTS. Econometric Theory, 2002, 18, 140-168.	0.7	27
33	THE INFORMATION BOUND OF A DYNAMIC PANEL LOGIT MODEL WITH FIXED EFFECTS. Econometric Theory, 2001, 17, 913-932.	0.7	26
34	Specification testing under moment inequalities. Economics Letters, 2008, 99, 375-378.	1.9	26
35	Design of randomized experiments to measure social interaction effects. Economics Letters, 2010, 106, 51-53.	1.9	23
36	Conditional Moment Restrictions and Triangular Simultaneous Equations. Review of Economics and Statistics, 2011, 93, 683-689.	4.3	19

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37	IV Estimation with Valid and Invalid Instruments. SSRN Electronic Journal, 2003, , .	0.4	16
38	Bias Corrected Instrumental Variables Estimation for Dynamic Panel Models with Fixed Effects. SSRN Electronic Journal, 2001, , .	0.4	15
39	Comments on "Convergence Properties of the Likelihood of Computed Dynamic Models". Econometrica, 2009, 77, 2009-2017.	4.2	15
40	Bootstrap Standard Error Estimates and Inference. Econometrica, 2021, 89, 1963-1977.	4.2	15
41	NONPARAMETRIC TWO-STEP SIEVE M ESTIMATION AND INFERENCE. Econometric Theory, 2018, 34, 1281-1324.	0.7	14
42	Stationarity and mixing properties of the dynamic Tobit model. Economics Letters, 2010, 107, 105-111.	1.9	12
43	Finite Sample Properties of the Two-Step Empirical Likelihood Estimator. Econometric Reviews, 2005, 24, 247-263.	1.1	11
44	A New Specification Test For The Validity Of Instrumental Variables. SSRN Electronic Journal, 2000, , .	0.4	10
45	A consistent semiparametric estimation of the consumer surplus distribution. Economics Letters, 2000, 69, 245-251.	1.9	9
46	Instrumental variable estimation of nonlinear models with nonclassical measurement error using control variables. Journal of Econometrics, 2017, 200, 238-250.	6.5	9
47	Estimation with Aggregate Shocks. Review of Economic Studies, 2020, 87, 1365-1398.	5.4	9
48	Asymptotically Unbiased Inference for a Dynamic Panel Model with Fixed Effects when Both N and T are Large. SSRN Electronic Journal, 0, , .	0.4	8
49	Does Jeffrey's prior alleviate the incidental parameter problem?. Economics Letters, 2004, 82, 135-138.	1.9	6
50	Asymptotic distribution of misspecified random effects estimator for a dynamic panel model with fixed effects when both n and T are large. Economics Letters, 2004, 84, 117-125.	1.9	5
51	TIME-INVARIANT REGRESSOR IN NONLINEAR PANEL MODEL WITH FIXED EFFECTS. Econometric Theory, 2005, 21, .	0.7	5
52	Non-Standard Tests through a Composite Null and Alternative in Point-Identified Parameters. Journal of Econometric Methods, 2015, 4, 1-28.	0.6	5
53	LM Test of Neglected Correlated Random Effects and Its Application. Journal of Business and Economic Statistics, 2017, 35, 359-370.	2.9	5
54	Specification test on mixed logit models. Journal of Econometrics, 2020, 219, 19-37.	6.5	5

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55	Consistent estimation of the random structural coefficient distribution from the linear simultaneous equations system. Economics Letters, 2001, 73, 227-231.	1.9	4
56	Neglected heterogeneity in moment condition models. Journal of Econometrics, 2014, 178, 86-100.	6.5	2
57	Three-Stage Semi-Parametric Inference: Control Variables and Differentiability. SSRN Electronic Journal, 0, , .	0.4	2
58	Three-stage semi-parametric inference: Control variables and differentiability. Journal of Econometrics, 2019, 211, 262-293.	6.5	2
59	Reducing Bias of MLE in a Dynamic Panel Model. SSRN Electronic Journal, 2005, , .	0.4	1
60	LM Test of Neglected Correlated Random Effects and Its Application. SSRN Electronic Journal, 2015, , .	0.4	1
61	Problems with the Control Variable Approach in Achieving Unbiased Estimates in Nonlinear Models in the Presence of Many Instruments. Journal of Quantitative Economics, 2021, 19, 39-58.	0.7	1
62	THE INFORMATION BOUND OF A DYNAMIC PANEL LOGIT MODEL WITH FIXED EFFECTS â€” CORRIGENDUM. Econometric Theory, 0, , 1-1.	0.7	0
63	Propensity Score. , 2008, , 1-3.		0
64	Bias Correction. , 2008, , 1-2.		0
65	Propensity Score. , 2010, , 194-196.		0
66	Asymptotic Efficiency of Semiparametric Two-Step GMM. SSRN Electronic Journal, 0, , .	0.4	0
67	Propensity Score. , 2018, , 10877-10879.		0
68	Bias Correction. , 2018, , 927-929.		0