

Jinyong Hahn

List of Publications by Year in descending order

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68
papers

4,097
citations

257357

24
h-index

149623

56
g-index

70
all docs

70
docs citations

70
times ranked

1753
citing authors

#	ARTICLE	IF	CITATIONS
1	Bootstrap Standard Error Estimates and Inference. <i>Econometrica</i> , 2021, 89, 1963-1977.	2.6	15
2	Problems with the Control Variable Approach in Achieving Unbiased Estimates in Nonlinear Models in the Presence of Many Instruments. <i>Journal of Quantitative Economics</i> , 2021, 19, 39-58.	0.2	1
3	Estimation with Aggregate Shocks. <i>Review of Economic Studies</i> , 2020, 87, 1365-1398.	2.9	9
4	Specification test on mixed logit models. <i>Journal of Econometrics</i> , 2020, 219, 19-37.	3.5	5
5	Three-stage semi-parametric inference: Control variables and differentiability. <i>Journal of Econometrics</i> , 2019, 211, 262-293.	3.5	2
6	NONPARAMETRIC TWO-STEP SIEVE M ESTIMATION AND INFERENCE. <i>Econometric Theory</i> , 2018, 34, 1281-1324.	0.6	14
7	A quantile correlated random coefficients panel data model. <i>Journal of Econometrics</i> , 2018, 206, 305-335.	3.5	29
8	Propensity Score. , 2018, , 10877-10879.		0
9	Bias Correction. , 2018, , 927-929.		0
10	LM Test of Neglected Correlated Random Effects and Its Application. <i>Journal of Business and Economic Statistics</i> , 2017, 35, 359-370.	1.8	5
11	Instrumental variable estimation of nonlinear models with nonclassical measurement error using control variables. <i>Journal of Econometrics</i> , 2017, 200, 238-250.	3.5	9
12	Synthetic Control and Inference. <i>Econometrics</i> , 2017, 5, 52.	0.5	48
13	A likelihood-Based Approximate Solution to the Incidental Parameter Problem in Dynamic Nonlinear Models with Multiple Effects. <i>Global Economic Review</i> , 2016, 45, 251-274.	0.5	37
14	LM Test of Neglected Correlated Random Effects and Its Application. <i>SSRN Electronic Journal</i> , 2015, , .	0.4	1
15	Non-Standard Tests through a Composite Null and Alternative in Point-Identified Parameters. <i>Journal of Econometric Methods</i> , 2015, 4, 1-28.	0.3	5
16	Neglected heterogeneity in moment condition models. <i>Journal of Econometrics</i> , 2014, 178, 86-100.	3.5	2
17	Asymptotic Variance of Semiparametric Estimators With Generated Regressors. <i>Econometrica</i> , 2013, 81, 315-340.	2.6	38
18	Average and Quantile Effects in Nonseparable Panel Models. <i>Econometrica</i> , 2013, 81, 535-580.	2.6	148

#	ARTICLE	IF	CITATIONS
19	A Practical Asymptotic Variance Estimator for Two-Step Semiparametric Estimators. Review of Economics and Statistics, 2012, 94, 481-498.	2.3	68
20	Conditional Moment Restrictions and Triangular Simultaneous Equations. Review of Economics and Statistics, 2011, 93, 683-689.	2.3	19
21	BIAS REDUCTION FOR DYNAMIC NONLINEAR PANEL MODELS WITH FIXED EFFECTS. Econometric Theory, 2011, 27, 1152-1191.	0.6	138
22	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.	0.6	36
23	The Hausman test and weak instruments. Journal of Econometrics, 2011, 160, 289-299.	3.5	65
24	Adaptive Experimental Design Using the Propensity Score. Journal of Business and Economic Statistics, 2011, 29, 96-108.	1.8	35
25	PANEL DATA MODELS WITH FINITE NUMBER OF MULTIPLE EQUILIBRIA. Econometric Theory, 2010, 26, 863-881.	0.6	35
26	Design of randomized experiments to measure social interaction effects. Economics Letters, 2010, 106, 51-53.	0.9	23
27	Stationarity and mixing properties of the dynamic Tobit model. Economics Letters, 2010, 107, 105-111.	0.9	12
28	Propensity Score. , 2010, , 194-196.		0
29	Comments on "Convergence Properties of the Likelihood of Computed Dynamic Models". Econometrica, 2009, 77, 2009-2017.	2.6	15
30	Specification testing under moment inequalities. Economics Letters, 2008, 99, 375-378.	0.9	26
31	Propensity Score. , 2008, , 1-3.		0
32	Bias Correction. , 2008, , 1-2.		0
33	Long difference instrumental variables estimation for dynamic panel models with fixed effects. Journal of Econometrics, 2007, 140, 574-617.	3.5	136
34	REDUCING BIAS OF MLE IN A DYNAMIC PANEL MODEL. Econometric Theory, 2006, 22, .	0.6	47
35	TIME-INVARIANT REGRESSOR IN NONLINEAR PANEL MODEL WITH FIXED EFFECTS. Econometric Theory, 2005, 21, .	0.6	5
36	Reducing Bias of MLE in a Dynamic Panel Model. SSRN Electronic Journal, 2005, , .	0.4	1

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37	Finite Sample Properties of the Two-Step Empirical Likelihood Estimator. <i>Econometric Reviews</i> , 2005, 24, 247-263.	0.5	11
38	Identification and estimation of the linear-in-means model of social interactions. <i>Economics Letters</i> , 2005, 88, 1-6.	0.9	83
39	Functional Restriction and Efficiency in Causal Inference. <i>Review of Economics and Statistics</i> , 2004, 86, 73-76.	2.3	39
40	When to Control for Covariates? Panel Asymptotics for Estimates of Treatment Effects. <i>Review of Economics and Statistics</i> , 2004, 86, 58-72.	2.3	76
41	Estimation with weak instruments: Accuracy of higher-order bias and MSE approximations. <i>Econometrics Journal</i> , 2004, 7, 272-306.	1.2	239
42	Jackknife and Analytical Bias Reduction for Nonlinear Panel Models. <i>Econometrica</i> , 2004, 72, 1295-1319.	2.6	333
43	Does Jeffrey's prior alleviate the incidental parameter problem?. <i>Economics Letters</i> , 2004, 82, 135-138.	0.9	6
44	Asymptotic distribution of misspecified random effects estimator for a dynamic panel model with fixed effects when both n and T are large. <i>Economics Letters</i> , 2004, 84, 117-125.	0.9	5
45	Weak Instruments: Diagnosis and Cures in Empirical Econometrics. <i>American Economic Review</i> , 2003, 93, 118-125.	4.0	216
46	IV Estimation with Valid and Invalid Instruments. <i>SSRN Electronic Journal</i> , 2003, , .	0.4	16
47	OPTIMAL INFERENCE WITH MANY INSTRUMENTS. <i>Econometric Theory</i> , 2002, 18, 140-168.	0.6	27
48	A MONTE CARLO COMPARISON OF VARIOUS ASYMPTOTIC APPROXIMATIONS TO THE DISTRIBUTION OF INSTRUMENTAL VARIABLES ESTIMATORS. <i>Econometric Reviews</i> , 2002, 21, 309-336.	0.5	32
49	Notes on bias in estimators for simultaneous equation models. <i>Economics Letters</i> , 2002, 75, 237-241.	0.9	70
50	Discontinuities of weak instrument limiting distributions. <i>Economics Letters</i> , 2002, 75, 325-331.	0.9	47
51	A New Specification Test for the Validity of Instrumental Variables. <i>Econometrica</i> , 2002, 70, 163-189.	2.6	291
52	Asymptotically Unbiased Inference for a Dynamic Panel Model with Fixed Effects when Both n and T Are Large. <i>Econometrica</i> , 2002, 70, 1639-1657.	2.6	376
53	Consistent estimation of the random structural coefficient distribution from the linear simultaneous equations system. <i>Economics Letters</i> , 2001, 73, 227-231.	0.9	4
54	Bias Corrected Instrumental Variables Estimation for Dynamic Panel Models with Fixed Effects. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	15

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55	THE INFORMATION BOUND OF A DYNAMIC PANEL LOGIT MODEL WITH FIXED EFFECTS. <i>Econometric Theory</i> , 2001, 17, 913-932.	0.6	26
56	A New Specification Test For The Validity Of Instrumental Variables. <i>SSRN Electronic Journal</i> , 2000, , .	0.4	10
57	A consistent semiparametric estimation of the consumer surplus distribution. <i>Economics Letters</i> , 2000, 69, 245-251.	0.9	9
58	How informative is the initial condition in the dynamic panel model with fixed effects?. <i>Journal of Econometrics</i> , 1999, 93, 309-326.	3.5	60
59	An Alternative Estimator for the Censored Quantile Regression Model. <i>Econometrica</i> , 1998, 66, 653.	2.6	152
60	On the Role of the Propensity Score in Efficient Semiparametric Estimation of Average Treatment Effects. <i>Econometrica</i> , 1998, 66, 315.	2.6	583
61	Efficient estimation of panel data models with sequential moment restrictions. <i>Journal of Econometrics</i> , 1997, 79, 1-21.	3.5	52
62	A Note on Bootstrapping Generalized Method of Moments Estimators. <i>Econometric Theory</i> , 1996, 12, 187-197.	0.6	32
63	Bootstrapping Quantile Regression Estimators. <i>Econometric Theory</i> , 1995, 11, 105-121.	0.6	167
64	Understanding Bias in Nonlinear Panel Models: Some Recent Developments. , 0, , 381-409.		49
65	Three-Stage Semi-Parametric Inference: Control Variables and Differentiability. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
66	THE INFORMATION BOUND OF A DYNAMIC PANEL LOGIT MODEL WITH FIXED EFFECTS a€” CORRIGENDUM. <i>Econometric Theory</i> , 0, , 1-1.	0.6	0
67	Asymptotically Unbiased Inference for a Dynamic Panel Model with Fixed Effects when Both N and T are Large. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
68	Asymptotic Efficiency of Semiparametric Two-Step GMM. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0