Michael Jansson

List of Publications by Year
in descending order

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33 papers	1,583 citations	471509 17 h-index	501196 28 g-index
36 all docs	36 docs citations	36 times ranked	605 citing authors

#	Article	IF	Citations
1	AVERAGE DENSITY ESTIMATORS: EFFICIENCY AND BOOTSTRAP CONSISTENCY. Econometric Theory, 2022, 38, 1140-1174.	0.7	3
2	Local regression distribution estimators. Journal of Econometrics, 2021, , 105074.	6.5	9
3	Simple Local Polynomial Density Estimators. Journal of the American Statistical Association, 2020, 115, 1449-1455.	3.1	246
4	Bootstrapâ€Based Inference for Cube Root Asymptotics. Econometrica, 2020, 88, 2203-2219.	4.2	14
5	Two-Step Estimation and Inference with Possibly Many Included Covariates. Review of Economic Studies, 2019, 86, 1095-1122.	5.4	35
6	Inference in Linear Regression Models with Many Covariates and Heteroscedasticity. Journal of the American Statistical Association, 2018, 113, 1350-1361.	3.1	58
7	ALTERNATIVE ASYMPTOTICS AND THE PARTIALLY LINEAR MODEL WITH MANY REGRESSORS. Econometric Theory, 2018, 34, 277-301.	0.7	26
8	Manipulation Testing Based on Density Discontinuity. The Stata Journal, 2018, 18, 234-261.	2.2	319
9	Kernel-Based Semiparametric Estimators: Small Bandwidth Asymptotics and Bootstrap Consistency. Econometrica, 2018, 86, 955-995.	4.2	35
10	Improved likelihood ratio tests for cointegration rank in the VARÂmodel. Journal of Econometrics, 2015, 184, 97-110.	6.5	12
11	BOOTSTRAPPING DENSITY-WEIGHTED AVERAGE DERIVATIVES. Econometric Theory, 2014, 30, 1135-1164.	0.7	15
12	SMALL BANDWIDTH ASYMPTOTICS FOR DENSITY-WEIGHTED AVERAGE DERIVATIVES. Econometric Theory, 2014, 30, 176-200.	0.7	32
13	Generalized Jackknife Estimators of Weighted Average Derivatives. Journal of the American Statistical Association, 2013, 108, 1243-1256.	3.1	30
14	Nearly Efficient Likelihood Ratio Tests of the Unit Root Hypothesis. Econometrica, 2012, 80, 2321-2332.	4.2	23
15	Bootstrapping Density-Weighted Average Derivatives. SSRN Electronic Journal, 2010, , .	0.4	2
16	Robust Data-Driven Inference for Density-Weighted Average Derivatives. Journal of the American Statistical Association, 2010, 105, 1070-1083.	3.1	30
17	Nearly Efficient Likelihood Ratio Tests of the Unit Root Hypothesis. SSRN Electronic Journal, 2009, , .	0.4	2
18	Finite sample inference for quantile regression models. Journal of Econometrics, 2009, 152, 93-103.	6.5	47

#	Article	IF	Citations
19	Semiparametric Power Envelopes for Tests of the Unit Root Hypothesis. Econometrica, 2008, 76, 1103-1142.	4.2	32
20	Semiparametric Power Envelopes for Tests of the Unit Root Hypothesis. SSRN Electronic Journal, 2007, , .	0.4	16
21	Optimal Inference in Regression Models with Nearly Integrated Regressors. Econometrica, 2006, 74, 681-714.	4.2	179
22	Point optimal tests of the null hypothesis of cointegration. Journal of Econometrics, 2005, 124, 187-201.	6.5	19
23	Tests of the Null Hypothesis of Cointegration Based on Efficient Tests for a Unit MA Root. , 2005, , 357-374.		1
24	Improving Size and Power in the Unit Root Testing. SSRN Electronic Journal, 2005, , .	0.4	10
25	Optimal Power for Testing Potential Cointegrating Vectors With Known Parameters for Nonstationarity. Journal of Business and Economic Statistics, 2005, 23, 34-48.	2.9	33
26	Optimal Inference in Regression Models with Nearly Integrated Regressors. SSRN Electronic Journal, 2004, , .	0.4	15
27	The Error in Rejection Probability of Simple Autocorrelation Robust Tests. Econometrica, 2004, 72, 937-946.	4.2	102
28	STATIONARITY TESTING WITH COVARIATES. Econometric Theory, 2004, 20, .	0.7	24
29	Testing for unit roots with stationary covariates. Journal of Econometrics, 2003, 115, 75-89.	6.5	80
30	REGRESSION THEORY FOR NEARLY COINTEGRATED TIME SERIES. Econometric Theory, 2002, 18, 1309-1335.	0.7	12
31	CONSISTENT COVARIANCE MATRIX ESTIMATION FOR LINEAR PROCESSES. Econometric Theory, 2002, 18, 1449-1459.	0.7	98
32	Improved Likelihood Ratio Tests for Cointegration Rank in the VAR Model. SSRN Electronic Journal, 0, , .	0.4	2
33	Finite Sample Inference for Quantile Regression Models. SSRN Electronic Journal, 0, , .	0.4	7