Hyungsik Roger Moon

List of Publications by Year
in descending order

47 papers	1,708 citations	623734 14 h-index	414414 32 g-index
47 all docs	47 docs citations	47 times ranked	797 citing authors

#	Article	IF	Citations
1	Testing for a unit root in panels with dynamic factors. Journal of Econometrics, 2004, 122, 81-126.	6.5	689
2	Linear Regression for Panel With Unknown Number of Factors as Interactive Fixed Effects. Econometrica, 2015, 83, 1543-1579.	4.2	187
3	DYNAMIC LINEAR PANEL REGRESSION MODELS WITH INTERACTIVE FIXED EFFECTS. Econometric Theory, 2017, 33, 158-195.	0.7	112
4	Bayesian and Frequentist Inference in Partially Identified Models. Econometrica, 2012, 80, 755-782.	4.2	92
5	Incidental trends and the power of panel unit root tests. Journal of Econometrics, 2007, 141, 416-459.	6.5	72
6	REDUCING BIAS OF MLE IN A DYNAMIC PANEL MODEL. Econometric Theory, 2006, 22, .	0.7	47
7	GMM Estimation of Autoregressive Roots Near Unity with Panel Data. Econometrica, 2004, 72, 467-522.	4.2	43
8	Estimation with overidentifying inequality moment conditions. Journal of Econometrics, 2009, 153, 136-154.	6.5	41
9	Efficient Estimation of the Seemingly Unrelated Regression Cointegration Model and Testing for Purchasing Power Parity. Econometric Reviews, 2005, 23, 293-323.	1.1	37
10	Panel forecasts of country-level Covid-19 infections. Journal of Econometrics, 2021, 220, 2-22.	6.5	37
11	An empirical analysis of nonstationarity in a panel of interest rates with factors. Journal of Applied Econometrics, 2007, 22, 383-400.	2.3	36
12	Testing for a Unit Root in Panels with Dynamic Factors. SSRN Electronic Journal, 2003, , .	0.4	31
13	Forecasting With Dynamic Panel Data Models. Econometrica, 2020, 88, 171-201.	4.2	31
14	Asymptotic local power of pooled t-ratio tests for unit roots in panels with fixed effects. Econometrics Journal, 2008, 11, 80-104.	2.3	29
15	Estimation of Peer Effects in Endogenous Social Networks: Control Function Approach. Review of Economics and Statistics, 2021, 103, 328-345.	4.3	24
16	Maximum score estimation of a nonstationary binary choice model. Journal of Econometrics, 2004, 122, 385-403.	6.5	15
17	Estimation of random coefficients logit demand models with interactive fixed effects. Journal of Econometrics, 2018, 206, 613-644.	6.5	15
18	Seemingly Unrelated Regressions. , 2008, , 1-6.		15

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19	Point-optimal panel unit root tests with serially correlated errors. Econometrics Journal, 2014, 17, 338-372.	2.3	14
20	MINIMUM DISTANCE ESTIMATION OF NONSTATIONARY TIME SERIES MODELS. Econometric Theory, 2002, 18, 1385-1407.	0.7	13
21	Analysis of interactive fixed effects dynamic linear panel regression with measurement error. Economics Letters, 2012, 117, 239-242.	1.9	13
22	Estimation of an Education Production Function under Random Assignment with Selection. American Economic Review, 2014, 104, 206-211.	8.5	11
23	Many IVs estimation of dynamic panel regression models with measurement error. Journal of Econometrics, 2017, 200, 251-259.	6.5	11
24	Demand Estimation with High-Dimensional Product Characteristics. Advances in Econometrics, 2014, , 301-323.	0.3	9
25	BLP-2LASSO for aggregate discrete choice models with rich covariates. Econometrics Journal, 2019, 22, 262-281.	2.3	8
26	Incidental Trends and the Power of Panel Unit Root Tests. SSRN Electronic Journal, 0, , .	0.4	8
27	A note on the nonstationary binary choice logit model. Economics Letters, 2002, 76, 267-271.	1.9	7
28	An Empirical Analysis of Nonstationarity in Panels of Exchange Rates and Interest Rates with Factors. SSRN Electronic Journal, 2005, , .	0.4	7
29	A STUDY OF A SEMIPARAMETRIC BINARY CHOICE MODEL WITH INTEGRATED COVARIATES. Econometric Theory, 2006, 22, .	0.7	7
30	Estimating the Gains from New Rail Transit Investment: A Machine Learning Tree Approach. Real Estate Economics, 2020, 48, 886-914.	1.7	7
31	Beyond Panel Unit Root Tests: Using Multiple Testing to Determine the Non Stationarity Properties of Individual Series in a Panel. SSRN Electronic Journal, 0, , .	0.4	7
32	Appendix: Omitted Proofs of 'Testing for a Unit Root in Panels with Dynamic Factors'. SSRN Electronic Journal, 0, , .	0.4	7
33	LM Test of Neglected Correlated Random Effects and Its Application. Journal of Business and Economic Statistics, 2017, 35, 359-370.	2.9	5
34	Boosting Your Instruments: Estimation with Overidentifying Inequality Moment Conditions. SSRN Electronic Journal, 0, , .	0.4	5
35	Many IVs Estimation of Dynamic Panel Regression Models with Measurement Error. SSRN Electronic Journal, 0, , .	0.4	3
36	Estimation of graphical models using the L1,2 norm. Econometrics Journal, 2018, 21, 247-263.	2.3	3

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37	Seemingly Unrelated Regressions. , 2018, , 12119-12125.		3
38	Maximum Score Estimation of a Nonstationary Binary Choice Model. SSRN Electronic Journal, 2003, , .	0.4	2
39	A Study of a Semiparametric Binary Choice Model with Integrated Covariates. SSRN Electronic Journal, 0, , .	0.4	2
40	Reducing Bias of MLE in a Dynamic Panel Model. SSRN Electronic Journal, 2005, , .	0.4	1
41	Dynamic Linear Panel Regression Models with Interactive Fixed Effects. SSRN Electronic Journal, 2014, , .	0.4	1
42	Estimation of high-dimensional seemingly unrelated regression models. Econometric Reviews, 2021, 40, 830-851.	1.1	1
43	PETER C.B. PHILLIPSâ€™S CONTRIBUTIONS TO PANEL DATA METHODS. Econometric Theory, 2014, 30, 882-893.	0.7	0
44	A UNIFORM BOUND ON THE OPERATOR NORM OF SUB-GAUSSIAN RANDOM MATRICES AND ITS APPLICATIONS. Econometric Theory, 0, , 1-19.	0.7	0
45	Heterogeneous Income Profiles Model with Fixed Effects: Incorporating Labour Income Shocks*. Oxford Bulletin of Economics and Statistics, 2021, 83, 1377.	1.7	0
46	Special Issue â€œCelebrated Econometricians: Peter Phillipsâ€• Econometrics, 2021, 9, 29.	0.9	0
47	Estimation of Random Coefficients Logit Demand Models with Interactive Fixed Effects. SSRN Electronic Journal, 0, , .	0.4	0