Anders Bredahl Kock

List of Publications by Year
in descending order

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16 papers	331 citations	1163117 8 h-index	1058476 14 g-index
16 all docs	16 docs citations	16 times ranked	188 citing authors

#	Article	IF	Citations
1	Oracle inequalities for high dimensional vector autoregressions. Journal of Econometrics, 2015, 186, 325-344.	6.5	126
2	CONSISTENT AND CONSERVATIVE MODEL SELECTION WITH THE ADAPTIVE LASSO IN STATIONARY AND NONSTATIONARY AUTOREGRESSIONS. Econometric Theory, 2016, 32, 243-259.	0.7	39
3	Asymptotically honest confidence regions for high dimensional parameters by the desparsified conservative Lasso. Journal of Econometrics, 2018, 203, 143-168.	6.5	27
4	ORACLE EFFICIENT VARIABLE SELECTION IN RANDOM AND FIXED EFFECTS PANEL DATA MODELS. Econometric Theory, 2013, 29, 115-152.	0.7	21
5	Forecasting performances of three automated modelling techniques during the economic crisis 2007â€“2009. International Journal of Forecasting, 2014, 30, 616-631.	6.5	21
6	Forecasting Macroeconomic Variables Using Neural Network Models and Three Automated Model Selection Techniques. Econometric Reviews, 2016, 35, 1753-1779.	1.1	16
7	Oracle inequalities, variable selection and uniform inference in high-dimensional correlated random effects panel data models. Journal of Econometrics, 2016, 195, 71-85.	6.5	15
8	Power in Highâ€Dimensional Testing Problems. Econometrica, 2019, 87, 1055-1069.	4.2	14
9	Forecasting With Nonlinear Time Series Models. , 0, , 61-88.		11
10	Oracle Inequalities for High Dimensional Vector Autoregressions. SSRN Electronic Journal, 0, , .	0.4	11
11	UNIFORM INFERENCE IN HIGH-DIMENSIONAL DYNAMIC PANEL DATA MODELS WITH APPROXIMATELY SPARSE FIXED EFFECTS. Econometric Theory, 2019, 35, 295-359.	0.7	11
12	Lassoing the Determinants of Retirement. Econometric Reviews, 2016, 35, 1522-1561.	1.1	6
13	Sharp Threshold Detection Based on Sup-Norm Error Rates in High-Dimensional Models. Journal of Business and Economic Statistics, 2017, 35, 250-264.	2.9	5
14	Functional Sequential Treatment Allocation. Journal of the American Statistical Association, 2022, 117, 1311-1323.	3.1	4
15	Oracle Inequalities for Convex Loss Functions with Nonlinear Targets. Econometric Reviews, 2016, 35, 1377-1411.	1.1	2
16	Penalized Time Series Regression. Advanced Studies in Theoretical and Applied Econometrics, 2020, , 193-228.	0.1	2