

Halbert White

List of Publications by Year in descending order

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121
papers

57,533
citations

31949

53
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113
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128
docs citations

128
times ranked

31377
citing authors

#	ARTICLE	IF	CITATIONS
1	A Heteroskedasticity-Consistent Covariance Matrix Estimator and a Direct Test for Heteroskedasticity. <i>Econometrica</i> , 1980, 48, 817.	2.6	19,519
2	Multilayer feedforward networks are universal approximators. <i>Neural Networks</i> , 1989, 2, 359-366.	3.3	16,040
3	Maximum Likelihood Estimation of Misspecified Models. <i>Econometrica</i> , 1982, 50, 1.	2.6	3,460
4	Universal approximation of an unknown mapping and its derivatives using multilayer feedforward networks. <i>Neural Networks</i> , 1990, 3, 551-560.	3.3	1,612
5	A Reality Check for Data Snooping. <i>Econometrica</i> , 2000, 68, 1097-1126.	2.6	1,356
6	Tests of Conditional Predictive Ability. <i>Econometrica</i> , 2006, 74, 1545-1578.	2.6	1,179
7	Some heteroskedasticity-consistent covariance matrix estimators with improved finite sample properties. <i>Journal of Econometrics</i> , 1985, 29, 305-325.	3.5	1,103
8	Learning in Artificial Neural Networks: A Statistical Perspective. <i>Neural Computation</i> , 1989, 1, 425-464.	1.3	783
9	Data-Snooping, Technical Trading Rule Performance, and the Bootstrap. <i>Journal of Finance</i> , 1999, 54, 1647-1691.	3.2	780
10	Connectionist nonparametric regression: Multilayer feedforward networks can learn arbitrary mappings. <i>Neural Networks</i> , 1990, 3, 535-549.	3.3	621
11	Automatic Block-Length Selection for the Dependent Bootstrap. <i>Econometric Reviews</i> , 2004, 23, 53-70.	0.5	584
12	Logistic regression in the medical literature. <i>Journal of Clinical Epidemiology</i> , 2001, 54, 979-985.	2.4	511
13	Testing for neglected nonlinearity in time series models. <i>Journal of Econometrics</i> , 1993, 56, 269-290.	3.5	463
14	Using Least Squares to Approximate Unknown Regression Functions. <i>International Economic Review</i> , 1980, 21, 149.	0.6	425
15	Artificial neural networks: an econometric perspective. <i>Econometric Reviews</i> , 1994, 13, 1-91.	0.5	388
16	Some Asymptotic Results for Learning in Single Hidden-Layer Feedforward Network Models. <i>Journal of the American Statistical Association</i> , 1989, 84, 1003-1013.	1.8	358
17	Nonlinear Regression with Dependent Observations. <i>Econometrica</i> , 1984, 52, 143.	2.6	315
18	Tests for model specification in the presence of alternative hypotheses. <i>Journal of Econometrics</i> , 1983, 21, 53-70.	3.5	310

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19	Nonlinear Regression on Cross-Section Data. <i>Econometrica</i> , 1980, 48, 721.	2.6	293
20	Correction to "Automatic Block-Length Selection for the Dependent Bootstrap" by D. Politis and H. White. <i>Econometric Reviews</i> , 2009, 28, 372-375.	0.5	283
21	Monitoring Structural Change. <i>Econometrica</i> , 1996, 64, 1045.	2.6	274
22	Instrumental Variables Regression with Independent Observations. <i>Econometrica</i> , 1982, 50, 483.	2.6	256
23	A Model Selection Approach to Real-Time Macroeconomic Forecasting Using Linear Models and Artificial Neural Networks. <i>Review of Economics and Statistics</i> , 1997, 79, 540-550.	2.3	251
24	On learning the derivatives of an unknown mapping with multilayer feedforward networks. <i>Neural Networks</i> , 1992, 5, 129-138.	3.3	249
25	Consequences and Detection of Misspecified Nonlinear Regression Models. <i>Journal of the American Statistical Association</i> , 1981, 76, 419-433.	1.8	248
26	CONSISTENT SPECIFICATION TESTING WITH NUISANCE PARAMETERS PRESENT ONLY UNDER THE ALTERNATIVE. <i>Econometric Theory</i> , 1998, 14, 295-325.	0.6	244
27	VAR for VaR: Measuring tail dependence using multivariate regression quantiles. <i>Journal of Econometrics</i> , 2015, 187, 169-188.	3.5	239
28	Information criteria for selecting possibly misspecified parametric models. <i>Journal of Econometrics</i> , 1996, 71, 207-225.	3.5	232
29	Dangers of data mining: The case of calendar effects in stock returns. <i>Journal of Econometrics</i> , 2001, 105, 249-286.	3.5	232
30	Forecasting economic time series using flexible versus fixed specification and linear versus nonlinear econometric models. <i>International Journal of Forecasting</i> , 1997, 13, 439-461.	3.9	204
31	Misspecified models with dependent observations. <i>Journal of Econometrics</i> , 1982, 20, 35-58.	3.5	193
32	Robustness checks and robustness tests in applied economics. <i>Journal of Econometrics</i> , 2014, 178, 194-206.	3.5	167
33	Some Invariance Principles and Central Limit Theorems for Dependent Heterogeneous Processes. <i>Econometric Theory</i> , 1988, 4, 210-230.	0.6	152
34	Degree of Approximation Results for Feedforward Networks Approximating Unknown Mappings and Their Derivatives. <i>Neural Computation</i> , 1994, 6, 1262-1275.	1.3	140
35	A Model-Selection Approach to Assessing the Information in the Term Structure Using Linear Models and Artificial Neural Networks. <i>Journal of Business and Economic Statistics</i> , 1995, 13, 265.	1.8	139
36	Asymptotic Distribution Theory for Nonparametric Entropy Measures of Serial Dependence. <i>Econometrica</i> , 2005, 73, 837-901.	2.6	138

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37	A NONPARAMETRIC HELLINGER METRIC TEST FOR CONDITIONAL INDEPENDENCE. <i>Econometric Theory</i> , 2008, 24, 829-864.	0.6	135
38	A WARP-SPEED METHOD FOR CONDUCTING MONTE CARLO EXPERIMENTS INVOLVING BOOTSTRAP ESTIMATORS. <i>Econometric Theory</i> , 2013, 29, 567-589.	0.6	134
39	A Model-Selection Approach to Assessing the Information in the Term Structure Using Linear Models and Artificial Neural Networks. <i>Journal of Business and Economic Statistics</i> , 1995, 13, 265-275.	1.8	133
40	Comments on testing economic theories and the use of model selection criteria. <i>Journal of Econometrics</i> , 1995, 67, 173-187.	3.5	130
41	A consistent characteristic function-based test for conditional independence. <i>Journal of Econometrics</i> , 2007, 141, 807-834.	3.5	126
42	High Breakdown Point Conditional Dispersion Estimation with Application to S & P 500 Daily Returns Volatility. <i>Econometrica</i> , 1998, 66, 529.	2.6	120
43	Maximum likelihood and the bootstrap for nonlinear dynamic models. <i>Journal of Econometrics</i> , 2004, 119, 199-219.	3.5	119
44	Regularity conditions for cox's test of non-nested hypotheses. <i>Journal of Econometrics</i> , 1982, 19, 301-318.	3.5	111
45	Interval forecasting. <i>Journal of Econometrics</i> , 1989, 40, 87-96.	3.5	109
46	Testing for Regime Switching. <i>Econometrica</i> , 2007, 75, 1671-1720.	2.6	107
47	Some Asymptotic Results for Learning in Single Hidden-Layer Feedforward Network Models. <i>Journal of the American Statistical Association</i> , 1989, 84, 1003.	1.8	106
48	Some Large-Sample Tests for Nonnormality in the Linear Regression Model. <i>Journal of the American Statistical Association</i> , 1980, 75, 16-28.	1.8	96
49	Bootstrap Standard Error Estimates for Linear Regression. <i>Journal of the American Statistical Association</i> , 2005, 100, 970-979.	1.8	93
50	Chapter 9 Approximate Nonlinear Forecasting Methods. <i>Handbook of Economic Forecasting</i> , 2006, 1, 459-512.	3.4	79
51	THE BOOTSTRAP OF THE MEAN FOR DEPENDENT HETEROGENEOUS ARRAYS. <i>Econometric Theory</i> , 2002, 18, 1367-1384.	0.6	70
52	Bootstrapping Confidence Intervals for Clinical Input Variable Effects in a Network Trained to Identify the Presence of Acute Myocardial Infarction. <i>Neural Computation</i> , 1995, 7, 624-638.	1.3	65
53	Consequences and Detection of Misspecified Nonlinear Regression Models. <i>Journal of the American Statistical Association</i> , 1981, 76, 419.	1.8	57
54	Nonparametric identification in nonseparable panel data models with generalized fixed effects. <i>Journal of Econometrics</i> , 2012, 168, 300-314.	3.5	54

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55	A Direct Test for Changing Trend. <i>Journal of Business and Economic Statistics</i> , 1992, 10, 289.	1.8	52
56	CENTRAL LIMIT AND FUNCTIONAL CENTRAL LIMIT THEOREMS FOR HILBERT-VALUED DEPENDENT HETEROGENEOUS ARRAYS WITH APPLICATIONS. <i>Econometric Theory</i> , 1998, 14, 260-284.	0.6	52
57	ESTIMATION, INFERENCE, AND SPECIFICATION TESTING FOR POSSIBLY MISSPECIFIED QUANTILE REGRESSION. <i>Advances in Econometrics</i> , 0, , 107-132.	0.2	52
58	A Unified Theory of Consistent Estimation for Parametric Models. <i>Econometric Theory</i> , 1985, 1, 151-178.	0.6	47
59	A Flexible Tool for Model Building: the Relevant Transformation of the Inputs Network Approach (RETINA)*. <i>Oxford Bulletin of Economics and Statistics</i> , 2003, 65, 821-838.	0.9	46
60	Specification testing in dynamic models. , 0, , 1-58.		44
61	A Direct Test for Changing Trend. <i>Journal of Business and Economic Statistics</i> , 1992, 10, 289-299.	1.8	44
62	Some Large-Sample Tests for Nonnormality in the Linear Regression Model. <i>Journal of the American Statistical Association</i> , 1980, 75, 16.	1.8	42
63	A Convergence Result for Learning in Recurrent Neural Networks. <i>Neural Computation</i> , 1994, 6, 420-440.	1.3	41
64	Testing conditional independence via empirical likelihood. <i>Journal of Econometrics</i> , 2014, 182, 27-44.	3.5	41
65	Adaptive Learning with Nonlinear Dynamics Driven by Dependent Processes. <i>Econometrica</i> , 1994, 62, 1087.	2.6	40
66	Granger Causality and Dynamic Structural Systems. <i>Journal of Financial Econometrics</i> , 2010, 8, 193-243.	0.8	39
67	Viewpoint: An extended class of instrumental variables for the estimation of causal effects. <i>Canadian Journal of Economics</i> , 2011, 44, 1-51.	0.6	38
68	Forecast evaluation with shared data sets. <i>International Journal of Forecasting</i> , 2003, 19, 217-227.	3.9	36
69	Nonparametric Estimation of Conditional Quantiles Using Neural Networks. , 1992, , 190-199.		36
70	Time-series estimation of the effects of natural experiments. <i>Journal of Econometrics</i> , 2006, 135, 527-566.	3.5	35
71	Causal Diagrams for Treatment Effect Estimation with Application to Efficient Covariate Selection. <i>Review of Economics and Statistics</i> , 2011, 93, 1453-1459.	2.3	35
72	Some Measurability Results for Extrema of Random Functions Over Random Sets. <i>Review of Economic Studies</i> , 1992, 59, 495.	2.9	31

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73	Testing for stationarity-ergodicity and for comovements between nonlinear discrete time Markov processes. <i>Journal of Econometrics</i> , 2000, 96, 39-73.	3.5	31
74	Optimal Investment in Schooling When Incomes Are Risky. <i>Journal of Political Economy</i> , 1979, 87, 522-539.	3.3	30
75	Nonparametric Adaptive Learning with Feedback. <i>Journal of Economic Theory</i> , 1998, 82, 190-222.	0.5	28
76	Local indirect least squares and average marginal effects in nonseparable structural systems. <i>Journal of Econometrics</i> , 2012, 166, 282-302.	3.5	28
77	S-estimation of nonlinear regression models with dependent and heterogeneous observations. <i>Journal of Econometrics</i> , 2001, 103, 5-72.	3.5	26
78	Subsampling the distribution of diverging statistics with applications to finance. <i>Journal of Econometrics</i> , 2004, 120, 295-326.	3.5	26
79	Laws of Large Numbers for Hilbert Space-Valued Mixingales with Applications. <i>Econometric Theory</i> , 1996, 12, 284-304.	0.6	25
80	Studying the Effects of ACGME Duty Hours Limits on Resident Satisfaction: Results From VA Learners' Perceptions Survey. <i>Academic Medicine</i> , 2010, 85, 1130-1139.	0.8	25
81	An Alternative Definition of Finite-Sample Breakdown Point with Applications to Regression Model Estimators. <i>Journal of the American Statistical Association</i> , 1995, 90, 1099-1106.	1.8	24
82	Testing a conditional form of exogeneity. <i>Economics Letters</i> , 2010, 109, 88-90.	0.9	23
83	Generalized Information Matrix Tests for Detecting Model Misspecification. <i>Econometrics</i> , 2016, 4, 46.	0.5	22
84	James-Stein-Type Estimators in Large Samples With Application to the Least Absolute Deviations Estimator. <i>Journal of the American Statistical Association</i> , 2001, 96, 697-705.	1.8	21
85	Mixtures of t-distributions for finance and forecasting. <i>Journal of Econometrics</i> , 2008, 144, 175-192.	3.5	21
86	PRACTITIONER's CORNER: A Note on Computing the Heteroskedasticity Consistent Covariance Matrix Using Instrumental Variable Techniques. <i>Oxford Bulletin of Economics and Statistics</i> , 1984, 46, 181-184.	0.9	21
87	TESTING STRUCTURAL CHANGE IN PARTIALLY LINEAR MODELS. <i>Econometric Theory</i> , 2010, 26, 1761-1806.	0.6	21
88	A FLEXIBLE NONPARAMETRIC TEST FOR CONDITIONAL INDEPENDENCE. <i>Econometric Theory</i> , 2016, 32, 1434-1482.	0.6	21
89	Determination of Estimators with Minimum Asymptotic Covariance Matrices. <i>Econometric Theory</i> , 1993, 9, 633-648.	0.6	19
90	Regularized Neural Networks: Some Convergence Rate Results. <i>Neural Computation</i> , 1995, 7, 1225-1244.	1.3	18

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91	An Alternative Definition of Finite-Sample Breakdown Point with Application to Regression Model Estimators. <i>Journal of the American Statistical Association</i> , 1995, 90, 1099.	1.8	18
92	A COMPARISON OF COMPLEMENTARY AUTOMATIC MODELING METHODS: RETINA AND PcGets. <i>Econometric Theory</i> , 2005, 21, .	0.6	18
93	Testing for unobserved heterogeneity in exponential and Weibull duration models. <i>Journal of Econometrics</i> , 2010, 157, 458-480.	3.5	18
94	Revisiting Tests for Neglected Nonlinearity Using Artificial Neural Networks. <i>Neural Computation</i> , 2011, 23, 1133-1186.	1.3	17
95	Identification and Identification Failure for Treatment Effects Using Structural Systems. <i>Econometric Reviews</i> , 2013, 32, 273-317.	0.5	17
96	Causality, Conditional Independence, and Graphical Separation in Settable Systems. <i>Neural Computation</i> , 2012, 24, 1611-1668.	1.3	16
97	Estimating nonseparable models with mismeasured endogenous variables. <i>Quantitative Economics</i> , 2015, 6, 749-794.	0.9	15
98	Generalized runs tests for the IID hypothesis. <i>Journal of Econometrics</i> , 2011, 162, 326-344.	3.5	14
99	Testing for separability in structural equations. <i>Journal of Econometrics</i> , 2014, 182, 14-26.	3.5	14
100	Granger causality, exogeneity, cointegration, and economic policy analysis. <i>Journal of Econometrics</i> , 2014, 178, 316-330.	3.5	13
101	GRANGER CAUSALITY AND STRUCTURAL CAUSALITY IN CROSS-SECTION AND PANEL DATA. <i>Econometric Theory</i> , 2017, 33, 263-291.	0.6	13
102	Higher-Order Approximations for Testing Neglected Nonlinearity. <i>Neural Computation</i> , 2012, 24, 273-287.	1.3	11
103	New Directions in Information Matrix Testing: Eigenspectrum Tests. , 2013, , 145-177.		10
104	Maximum Likelihood Estimation of Misspecified Dynamic Models. <i>Lecture Notes in Economics and Mathematical Systems</i> , 1984, , 1-19.	0.3	10
105	Testing correct model specification using extreme learning machines. <i>Neurocomputing</i> , 2011, 74, 2552-2565.	3.5	9
106	Testing the Equality of Two Positive-Definite Matrices with Application to Information Matrix Testing. <i>Advances in Econometrics</i> , 2014, , 491-556.	0.2	9
107	Asymptotic Properties of Some Projection-based Robbins-Monro Procedures in a Hilbert Space. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2002, 6, .	0.2	8
108	Consequences of Model Misspecification for Maximum Likelihood Estimation with Missing Data. <i>Econometrics</i> , 2019, 7, 37.	0.5	7

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109	Adaptive Efficient Weighted Least Squares With Dependent Observations. The IMA Volumes in Mathematics and Its Applications, 1991, , 337-363.	0.5	6
110	Testing for Neglected Nonlinearity Using Twofold Unidentified Models under the Null and Hexic Expansions. , 2014, , 3-27.		6
111	Causal discourse in a game of incomplete information. Journal of Econometrics, 2014, 182, 45-58.	3.5	5
112	Testing for monotonicity in unobservables under unconfoundedness. Journal of Econometrics, 2016, 193, 183-202.	3.5	5
113	DIRECTIONALLY DIFFERENTIABLE ECONOMETRIC MODELS. Econometric Theory, 2018, 34, 1101-1131.	0.6	5
114	A two-stage procedure for partially identified models. Journal of Econometrics, 2014, 182, 5-13.	3.5	4
115	Retrospective Estimation of Causal Effects Through Time*. , 2009, , 59-87.		3
116	Conditional distributions of earnings, wages and hours for blacks and whites. Journal of Econometrics, 1981, 17, 263-285.	3.5	2
117	Trends in unit energy consumption: The performance of end-use models. Energy, 1989, 14, 943-960.	4.5	1
118	Nonparametric Identification in Dynamic Nonseparable Panel Data Models. , 2013, , 275-297.		1
119	Least Squares. , 2018, , 7748-7753.		0
120	Least Squares. , 1987, , 1-6.		0
121	Least Squares. , 1990, , 118-125.		0