Halbert White

List of Publications by Year
in descending order

121 papers	57,533 citations	31976 53 h-index	22166 113 g-index
128 all docs	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. Econometrica, 1980, 48, 817.	4.2	19,519
2	Multilayer feedforward networks are universal approximators. Neural Networks, 1989, 2, 359-366.	5.9	16,040
3	Maximum Likelihood Estimation of Misspecified Models. Econometrica, 1982, 50, 1.	4.2	3,460
4	Universal approximation of an unknown mapping and its derivatives using multilayer feedforward networks. Neural Networks, 1990, 3, 551-560.	5.9	1,612
5	A Reality Check for Data Snooping. Econometrica, 2000, 68, 1097-1126.	4.2	1,356
6	Tests of Conditional Predictive Ability. Econometrica, 2006, 74, 1545-1578.	4.2	1,179
7	Some heteroskedasticity-consistent covariance matrix estimators with improved finite sample properties. Journal of Econometrics, 1985, 29, 305-325.	6.5	1,103
8	Learning in Artificial Neural Networks: A Statistical Perspective. Neural Computation, 1989, 1, 425-464.	2.2	783
9	Data-Snooping, Technical Trading Rule Performance, and the Bootstrap. Journal of Finance, 1999, 54, 1647-1691.	5.1	780
10	Connectionist nonparametric regression: Multilayer feedforward networks can learn arbitrary mappings. Neural Networks, 1990, 3, 535-549.	5.9	621
11	Automatic Block-Length Selection for the Dependent Bootstrap. Econometric Reviews, 2004, 23, 53-70.	1.1	584
12	Logistic regression in the medical literature:. Journal of Clinical Epidemiology, 2001, 54, 979-985.	5.0	511
13	Testing for neglected nonlinearity in time series models. Journal of Econometrics, 1993, 56, 269-290.	6.5	463
14	Using Least Squares to Approximate Unknown Regression Functions. International Economic Review, 1980, 21, 149.	1.3	425
15	Artificial neural networks: an econometric perspectiveâˆ—. Econometric Reviews, 1994, 13, 1-91.	1.1	388
16	Some Asymptotic Results for Learning in Single Hidden-Layer Feedforward Network Models. Journal of the American Statistical Association, 1989, 84, 1003-1013.	3.1	358
17	Nonlinear Regression with Dependent Observations. Econometrica, 1984, 52, 143.	4.2	315
18	Tests for model specification in the presence of alternative hypotheses. Journal of Econometrics, 1983, 21, 53-70.	6.5	310

#	Article	IF	Citations
19	Nonlinear Regression on Cross-Section Data. Econometrica, 1980, 48, 721.	4.2	293
20	Correction to â€œAutomatic Block-Length Selection for the Dependent Bootstrapâ€•by D. Politis and H. White. Econometric Reviews, 2009, 28, 372-375.	1.1	283
21	Monitoring Structural Change. Econometrica, 1996, 64, 1045.	4.2	274
22	Instrumental Variables Regression with Independent Observations. Econometrica, 1982, 50, 483.	4.2	256
23	A Model Selection Approach to Real-Time Macroeconomic Forecasting Using Linear Models and Artificial Neural Networks. Review of Economics and Statistics, 1997, 79, 540-550.	4.3	251
24	On learning the derivatives of an unknown mapping with multilayer feedforward networks. Neural Networks, 1992, 5, 129-138.	5.9	249
25	Consequences and Detection of Misspecified Nonlinear Regression Models. Journal of the American Statistical Association, 1981, 76, 419-433.	3.1	248
26	CONSISTENT SPECIFICATION TESTING WITH NUISANCE PARAMETERS PRESENT ONLY UNDER THE ALTERNATIVE. Econometric Theory, 1998, 14, 295-325.	0.7	244
27	VAR for VaR: Measuring tail dependence using multivariate regression quantiles. Journal of Econometrics, 2015, 187, 169-188.	6.5	239
28	Information criteria for selecting possibly misspecified parametric models. Journal of Econometrics, 1996, 71, 207-225.	6.5	232
29	Dangers of data mining: The case of calendar effects in stock returns. Journal of Econometrics, 2001, 105, 249-286.	6.5	232
30	Forecasting economic time series using flexible versus fixed specification and linear versus nonlinear econometric models. International Journal of Forecasting, 1997, 13, 439-461.	6.5	204
31	Misspecified models with dependent observations. Journal of Econometrics, 1982, 20, 35-58.	6.5	193
32	Robustness checks and robustness tests in applied economics. Journal of Econometrics, 2014, 178, 194-206.	6.5	167
33	Some Invariance Principles and Central Limit Theorems for Dependent Heterogeneous Processes. Econometric Theory, 1988, 4, 210-230.	0.7	152
34	Degree of Approximation Results for Feedforward Networks Approximating Unknown Mappings and Their Derivatives. Neural Computation, 1994, 6, 1262-1275.	2.2	140
35	A Model-Selection Approach to Assessing the Information in the Term Structure Using Linear Models and Artificial Neural Networks. Journal of Business and Economic Statistics, 1995, 13, 265.	2.9	139
36	Asymptotic Distribution Theory for Nonparametric Entropy Measures of Serial Dependence. Econometrica, 2005, 73, 837-901.	4.2	138

#	Article	IF	Citations
37	A NONPARAMETRIC HELLINGER METRIC TEST FOR CONDITIONAL INDEPENDENCE. Econometric Theory, 2008, 24, 829-864.	0.7	135
38	A WARP-SPEED METHOD FOR CONDUCTING MONTE CARLO EXPERIMENTS INVOLVING BOOTSTRAP ESTIMATORS. Econometric Theory, 2013, 29, 567-589.	0.7	134
39	A Model-Selection Approach to Assessing the Information in the Term Structure Using Linear Models and Artificial Neural Networks. Journal of Business and Economic Statistics, 1995, 13, 265-275.	2.9	133
40	Comments on testing economic theories and the use of model selection criteria. Journal of Econometrics, 1995, 67, 173-187.	6.5	130
41	A consistent characteristic function-based test for conditional independence. Journal of Econometrics, 2007, 141, 807-834.	6.5	126
42	High Breakdown Point Conditional Dispersion Estimation with Application to S & P 500 Daily Returns Volatility. Econometrica, 1998, 66, 529.	4.2	120
43	Maximum likelihood and the bootstrap for nonlinear dynamic models. Journal of Econometrics, 2004, 119, 199-219.	6.5	119
44	Regularity conditions for cox's test of non-nested hypotheses. Journal of Econometrics, 1982, 19, 301-318.	6.5	111
45	Interval forecasting. Journal of Econometrics, 1989, 40, 87-96.	6.5	109
46	Testing for Regime Switching. Econometrica, 2007, 75, 1671-1720.	4.2	107
47	Some Asymptotic Results for Learning in Single Hidden-Layer Feedforward Network Models. Journal of the American Statistical Association, 1989, 84, 1003.	3.1	106
48	Some Large-Sample Tests for Nonnormality in the Linear Regression Model. Journal of the American Statistical Association, 1980, 75, 16-28.	3.1	96
49	Bootstrap Standard Error Estimates for Linear Regression. Journal of the American Statistical Association, 2005, 100, 970-979.	3.1	93
50	Chapter 9 Approximate Nonlinear Forecasting Methods. Handbook of Economic Forecasting, 2006, 1, 459-512.	3.4	79
51	THE BOOTSTRAP OF THE MEAN FOR DEPENDENT HETEROGENEOUS ARRAYS. Econometric Theory, 2002, 18, 1367-1384.	0.7	70
52	Bootstrapping Confidence Intervals for Clinical Input Variable Effects in a Network Trained to Identify the Presence of Acute Myocardial Infarction. Neural Computation, 1995, 7, 624-638.	2.2	65
53	Consequences and Detection of Misspecified Nonlinear Regression Models. Journal of the American Statistical Association, 1981, 76, 419.	3.1	57
54	Nonparametric identification in nonseparable panel data models with generalized fixed effects. Journal of Econometrics, 2012, 168, 300-314.	6.5	54

#	Article	IF	Citations
55	A Direct Test for Changing Trend. Journal of Business and Economic Statistics, 1992, 10, 289.	2.9	52
56	CENTRAL LIMIT AND FUNCTIONAL CENTRAL LIMIT THEOREMS FOR HILBERT-VALUED DEPENDENT HETEROGENEOUS ARRAYS WITH APPLICATIONS. Econometric Theory, 1998, 14, 260-284.	0.7	52
57	ESTIMATION, INFERENCE, AND SPECIFICATION TESTING FOR POSSIBLY MISSPECIFIED QUANTILE REGRESSION. Advances in Econometrics, 0, , 107-132.	0.3	52
58	A Unified Theory of Consistent Estimation for Parametric Models. Econometric Theory, 1985, 1, 151-178.	0.7	47
59	A Flexible Tool for Model Building: the Relevant Transformation of the Inputs Network Approach (RETINA)*. Oxford Bulletin of Economics and Statistics, 2003, 65, 821-838.	1.7	46
60	Specification testing in dynamic models. , 0, , 1-58.		44
61	A Direct Test for Changing Trend. Journal of Business and Economic Statistics, 1992, 10, 289-299.	2.9	44
62	Some Large-Sample Tests for Nonnormality in the Linear Regression Model. Journal of the American Statistical Association, 1980, 75, 16.	3.1	42
63	A Convergence Result for Learning in Recurrent Neural Networks. Neural Computation, 1994, 6, 420-440.	2.2	41
64	Testing conditional independence via empirical likelihood. Journal of Econometrics, 2014, 182, 27-44.	6.5	41
65	Adaptive Learning with Nonlinear Dynamics Driven by Dependent Processes. Econometrica, 1994, 62, 1087.	4.2	40
66	Granger Causality and Dynamic Structural Systems. Journal of Financial Econometrics, 2010, 8, 193-243.	1.5	39
67	Viewpoint: An extended class of instrumental variables for the estimation of causal effects. Canadian Journal of Economics, 2011, 44, 1-51.	1.2	38
68	Forecast evaluation with shared data sets. International Journal of Forecasting, 2003, 19, 217-227.	6.5	36
69	Nonparametric Estimation of Conditional Quantiles Using Neural Networks. , 1992, , 190-199.		36
70	Time-series estimation of the effects of natural experiments. Journal of Econometrics, 2006, 135, 527-566.	6.5	35
71	Causal Diagrams for Treatment Effect Estimation with Application to Efficient Covariate Selection. Review of Economics and Statistics, 2011, 93, 1453-1459.	4.3	35
72	Some Measurability Results for Extrema of Random Functions Over Random Sets. Review of Economic Studies, 1992, 59, 495.	5.4	31

#	ARTICLE	IF	CITATIONS
73	Testing for stationarity-ergodicity and for comovements between nonlinear discrete time Markov processes. Journal of Econometrics, 2000, 96, 39-73.	6.5	31
74	Optimal Investment in Schooling When Incomes Are Risky. Journal of Political Economy, 1979, 87, 522-539.	4.5	30
75	Nonparametric Adaptive Learning with Feedback. Journal of Economic Theory, 1998, 82, 190-222.	1.1	28
76	Local indirect least squares and average marginal effects in nonseparable structural systems. Journal of Econometrics, 2012, 166, 282-302.	6.5	28
77	S-estimation of nonlinear regression models with dependent and heterogeneous observations. Journal of Econometrics, 2001, 103, 5-72.	6.5	26
78	Subsampling the distribution of diverging statistics with applications to finance. Journal of Econometrics, 2004, 120, 295-326.	6.5	26
79	Laws of Large Numbers for Hilbert Space-Valued Mixingales with Applications. Econometric Theory, 1996, 12, 284-304.	0.7	25
80	Studying the Effects of ACGME Duty Hours Limits on Resident Satisfaction: Results From VA LearnersÊ¼ Perceptions Survey. Academic Medicine, 2010, 85, 1130-1139.	1.6	25
81	An Alternative Definition of Finite-Sample Breakdown Point with Applications to Regression Model Estimators. Journal of the American Statistical Association, 1995, 90, 1099-1106.	3.1	24
82	Testing a conditional form of exogeneity. Economics Letters, 2010, 109, 88-90.	1.9	23
83	Generalized Information Matrix Tests for Detecting Model Misspecification. Econometrics, 2016, 4, 46.	0.9	22
84	James-Stein-Type Estimators in Large Samples With Application to the Least Absolute Deviations Estimator. Journal of the American Statistical Association, 2001, 96, 697-705.	3.1	21
85	Mixtures of t-distributions for finance and forecasting. Journal of Econometrics, 2008, 144, 175-192.	6.5	21
86	PRACTITIONER's CORNER[*]: A Note on Computing the Heteroskedasticity Consistent Covariance Matrix Using Instrumental Variable Techniques. Oxford Bulletin of Economics and Statistics, 1984, 46, 181-184.	1.7	21
87	TESTING STRUCTURAL CHANGE IN PARTIALLY LINEAR MODELS. Econometric Theory, 2010, 26, 1761-1806.	0.7	21
88	A FLEXIBLE NONPARAMETRIC TEST FOR CONDITIONAL INDEPENDENCE. Econometric Theory, 2016, 32, 1434-1482.	0.7	21
89	Determination of Estimators with Minimum Asymptotic Covariance Matrices. Econometric Theory, 1993, 9, 633-648.	0.7	19
90	Regularized Neural Networks: Some Convergence Rate Results. Neural Computation, 1995, 7, 1225-1244.	2.2	18

#	ARTICLE	IF	CITATIONS
91	An Alternative Definition of Finite-Sample Breakdown Point with Application to Regression Model Estimators. Journal of the American Statistical Association, 1995, 90, 1099.	3.1	18
92	A COMPARISON OF COMPLEMENTARY AUTOMATIC MODELING METHODS: RETINA AND PcGets. Econometric Theory, 2005, 21, .	0.7	18
93	Testing for unobserved heterogeneity in exponential and Weibull duration models. Journal of Econometrics, 2010, 157, 458-480.	6.5	18
94	Revisiting Tests for Neglected Nonlinearity Using Artificial Neural Networks. Neural Computation, 2011, 23, 1133-1186.	2.2	17
95	Identification and Identification Failure for Treatment Effects Using Structural Systems. Econometric Reviews, 2013, 32, 273-317.	1.1	17
96	Causality, Conditional Independence, and Graphical Separation in Settable Systems. Neural Computation, 2012, 24, 1611-1668.	2.2	16
97	Estimating nonseparable models with mismeasured endogenous variables. Quantitative Economics, 2015, 6, 749-794.	1.4	15
98	Generalized runs tests for the IID hypothesis. Journal of Econometrics, 2011, 162, 326-344.	6.5	14
99	Testing for separability in structural equations. Journal of Econometrics, 2014, 182, 14-26.	6.5	14
100	Granger causality, exogeneity, cointegration, and economic policy analysis. Journal of Econometrics, 2014, 178, 316-330.	6.5	13
101	GRANGER CAUSALITY AND STRUCTURAL CAUSALITY IN CROSS-SECTION AND PANEL DATA. Econometric Theory, 2017, 33, 263-291.	0.7	13
102	Higher-Order Approximations for Testing Neglected Nonlinearity. Neural Computation, 2012, 24, 273-287.	2.2	11
103	New Directions in Information Matrix Testing: Eigenspectrum Tests. , 2013, , 145-177.		10
104	Maximum Likelihood Estimation of Misspecified Dynamic Models. Lecture Notes in Economics and Mathematical Systems, 1984, , 1-19.	0.3	10
105	Testing correct model specification using extreme learning machines. Neurocomputing, 2011, 74, 2552-2565.	5.9	9
106	Testing the Equality of Two Positive-Definite Matrices with Application to Information Matrix Testing. Advances in Econometrics, 2014, , 491-556.	0.3	9
107	Asymptotic Properties of Some Projection-based Robbins-Monro Procedures in a Hilbert Space. Studies in Nonlinear Dynamics and Econometrics, 2002, 6, .	0.3	8
108	Consequences of Model Misspecification for Maximum Likelihood Estimation with Missing Data. Econometrics, 2019, 7, 37.	0.9	7

#	Article	IF	Citations
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.	6.5	5
112	Testing for monotonicity in unobservables under unconfoundedness. Journal of Econometrics, 2016, 193, 183-202.	6.5	5
113	DIRECTIONALLY DIFFERENTIABLE ECONOMETRIC MODELS. Econometric Theory, 2018, 34, 1101-1131.	0.7	5
114	A two-stage procedure for partially identified models. Journal of Econometrics, 2014, 182, 5-13.	6.5	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.	6.5	2
117	Trends in unit energy consumption: The performance of end-use models. Energy, 1989, 14, 943-960.	8.8	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