Halbert White

List of Publications by Year
in descending order

121	57,533	31949 53	22147 113
papers	citations	h-index	g-index

128	128	128	31377
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Consequences of Model Misspecification for Maximum Likelihood Estimation with Missing Data. Econometrics, 2019, 7, 37.	0.5	7
2	Least Squares. , 2018, , 7748-7753.		0
3	DIRECTIONALLY DIFFERENTIABLE ECONOMETRIC MODELS. Econometric Theory, 2018, 34, 1101-1131.	0.6	5
4	GRANGER CAUSALITY AND STRUCTURAL CAUSALITY IN CROSS-SECTION AND PANEL DATA. Econometric Theory, 2017, 33, 263-291.	0.6	13
5	Generalized Information Matrix Tests for Detecting Model Misspecification. Econometrics, 2016, 4, 46.	0.5	22
6	A FLEXIBLE NONPARAMETRIC TEST FOR CONDITIONAL INDEPENDENCE. Econometric Theory, 2016, 32, 1434-1482.	0.6	21
7	Testing for monotonicity in unobservables under unconfoundedness. Journal of Econometrics, 2016, 193, 183-202.	3.5	5
8	Estimating nonseparable models with mismeasured endogenous variables. Quantitative Economics, 2015, 6, 749-794.	0.9	15
9	VAR for VaR: Measuring tail dependence using multivariate regression quantiles. Journal of Econometrics, 2015, 187, 169-188.	3.5	239
10	Granger causality, exogeneity, cointegration, and economic policy analysis. Journal of Econometrics, 2014, 178, 316-330.	3.5	13
11	Testing conditional independence via empirical likelihood. Journal of Econometrics, 2014, 182, 27-44.	3.5	41
12	Robustness checks and robustness tests in applied economics. Journal of Econometrics, 2014, 178, 194-206.	3.5	167
13	Testing for separability in structural equations. Journal of Econometrics, 2014, 182, 14-26.	3.5	14
14	A two-stage procedure for partially identified models. Journal of Econometrics, 2014, 182, 5-13.	3.5	4
15	Causal discourse in a game of incomplete information. Journal of Econometrics, 2014, 182, 45-58.	3.5	5
16	Testing the Equality of Two Positive-Definite Matrices with Application to Information Matrix Testing. Advances in Econometrics, 2014, , 491-556.	0.2	9
17	Testing for Neglected Nonlinearity Using Twofold Unidentified Models under the Null and Hexic Expansions. , 2014, , 3-27.		6
18	A WARP-SPEED METHOD FOR CONDUCTING MONTE CARLO EXPERIMENTS INVOLVING BOOTSTRAP ESTIMATORS. Econometric Theory, 2013, 29, 567-589.	0.6	134

#	Article	IF	Citations
19	Identification and Identification Failure for Treatment Effects Using Structural Systems. Econometric Reviews, 2013, 32, 273-317.	0.5	17
20	New Directions in Information Matrix Testing: Eigenspectrum Tests. , 2013, , 145-177.		10
21	Nonparametric Identification in Dynamic Nonseparable Panel Data Models. , 2013, , 275-297.		1
22	Causality, Conditional Independence, and Graphical Separation in Settable Systems. Neural Computation, 2012, 24, 1611-1668.	1.3	16
23	Higher-Order Approximations for Testing Neglected Nonlinearity. Neural Computation, 2012, 24, 273-287.	1.3	11
24	Local indirect least squares and average marginal effects in nonseparable structural systems. Journal of Econometrics, 2012, 166, 282-302.	3.5	28
25	Nonparametric identification in nonseparable panel data models with generalized fixed effects. Journal of Econometrics, 2012, 168, 300-314.	3.5	54
26	Viewpoint: An extended class of instrumental variables for the estimation of causal effects. Canadian Journal of Economics, 2011, 44, 1-51.	0.6	38
27	Testing correct model specification using extreme learning machines. Neurocomputing, 2011, 74, 2552-2565.	3.5	9
28	Generalized runs tests for the IID hypothesis. Journal of Econometrics, 2011, 162, 326-344.	3.5	14
29	Revisiting Tests for Neglected Nonlinearity Using Artificial Neural Networks. Neural Computation, 2011, 23, 1133-1186.	1.3	17
30	Causal Diagrams for Treatment Effect Estimation with Application to Efficient Covariate Selection. Review of Economics and Statistics, 2011, 93, 1453-1459.	2.3	35
31	Studying the Effects of ACGME Duty Hours Limits on Resident Satisfaction: Results From VA LearnersÊ¼ Perceptions Survey. Academic Medicine, 2010, 85, 1130-1139.	0.8	25
32	Testing for unobserved heterogeneity in exponential and Weibull duration models. Journal of Econometrics, 2010, 157, 458-480.	3.5	18
33	Granger Causality and Dynamic Structural Systems. Journal of Financial Econometrics, 2010, 8, 193-243.	0.8	39
34	TESTING STRUCTURAL CHANGE IN PARTIALLY LINEAR MODELS. Econometric Theory, 2010, 26, 1761-1806.	0.6	21
35	Testing a conditional form of exogeneity. Economics Letters, 2010, 109, 88-90.	0.9	23
36	Correction to â€œAutomatic Block-Length Selection for the Dependent Bootstrapâ€•by D. Politis and H. White. Econometric Reviews, 2009, 28, 372-375.	0.5	283

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37	Retrospective Estimation of Causal Effects Through Time*. , 2009, , 59-87.		3
38	Mixtures of t-distributions for finance and forecasting. Journal of Econometrics, 2008, 144, 175-192.	3.5	21
39	A NONPARAMETRIC HELLINGER METRIC TEST FOR CONDITIONAL INDEPENDENCE. Econometric Theory, 2008, 24, 829-864.	0.6	135
40	A consistent characteristic function-based test for conditional independence. Journal of Econometrics, 2007, 141, 807-834.	3.5	126
41	Testing for Regime Switching. Econometrica, 2007, 75, 1671-1720.	2.6	107
42	Chapter 9 Approximate Nonlinear Forecasting Methods. Handbook of Economic Forecasting, 2006, 1, 459-512.	3.4	79
43	Tests of Conditional Predictive Ability. Econometrica, 2006, 74, 1545-1578.	2.6	1,179
44	Time-series estimation of the effects of natural experiments. Journal of Econometrics, 2006, 135, 527-566.	3.5	35
45	A COMPARISON OF COMPLEMENTARY AUTOMATIC MODELING METHODS: RETINA AND PcGets. Econometric Theory, 2005, 21, .	0.6	18
46	Asymptotic Distribution Theory for Nonparametric Entropy Measures of Serial Dependence. Econometrica, 2005, 73, 837-901.	2.6	138
47	Bootstrap Standard Error Estimates for Linear Regression. Journal of the American Statistical Association, 2005, 100, 970-979.	1.8	93
48	Maximum likelihood and the bootstrap for nonlinear dynamic models. Journal of Econometrics, 2004, 119, 199-219.	3.5	119
49	Subsampling the distribution of diverging statistics with applications to finance. Journal of Econometrics, 2004, 120, 295-326.	3.5	26
50	Automatic Block-Length Selection for the Dependent Bootstrap. Econometric Reviews, 2004, 23, 53-70.	0.5	584
51	Forecast evaluation with shared data sets. International Journal of Forecasting, 2003, 19, 217-227.	3.9	36
52	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.	0.9	46
53	Asymptotic Properties of Some Projection-based Robbins-Monro Procedures in a Hilbert Space. Studies in Nonlinear Dynamics and Econometrics, 2002, 6, .	0.2	8
54	THE BOOTSTRAP OF THE MEAN FOR DEPENDENT HETEROGENEOUS ARRAYS. Econometric Theory, 2002, 18, 1367-1384.	0.6	70

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55	Logistic regression in the medical literature:. Journal of Clinical Epidemiology, 2001, 54, 979-985.	2.4	511
56	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.	1.8	21
57	Dangers of data mining: The case of calendar effects in stock returns. Journal of Econometrics, 2001, 105, 249-286.	3.5	232
58	S-estimation of nonlinear regression models with dependent and heterogeneous observations. Journal of Econometrics, 2001, 103, 5-72.	3.5	26
59	A Reality Check for Data Snooping. Econometrica, 2000, 68, 1097-1126.	2.6	1,356
60	Testing for stationarity-ergodicity and for comovements between nonlinear discrete time Markov processes. Journal of Econometrics, 2000, 96, 39-73.	3.5	31
61	Data-Snooping, Technical Trading Rule Performance, and the Bootstrap. Journal of Finance, 1999, 54, 1647-1691.	3.2	780
62	Nonparametric Adaptive Learning with Feedback. Journal of Economic Theory, 1998, 82, 190-222.	0.5	28
63	High Breakdown Point Conditional Dispersion Estimation with Application to S & P 500 Daily Returns Volatility. Econometrica, 1998, 66, 529.	2.6	120
64	CENTRAL LIMIT AND FUNCTIONAL CENTRAL LIMIT THEOREMS FOR HILBERT-VALUED DEPENDENT HETEROGENEOUS ARRAYS WITH APPLICATIONS. Econometric Theory, 1998, 14, 260-284.	0.6	52
65	CONSISTENT SPECIFICATION TESTING WITH NUISANCE PARAMETERS PRESENT ONLY UNDER THE ALTERNATIVE. Econometric Theory, 1998, 14, 295-325.	0.6	244
66	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.	2.3	251
67	Forecasting economic time series using flexible versus fixed specification and linear versus nonlinear econometric models. International Journal of Forecasting, 1997, 13, 439-461.	3.9	204
68	Monitoring Structural Change. Econometrica, 1996, 64, 1045.	2.6	274
69	Laws of Large Numbers for Hilbert Space-Valued Mixingales with Applications. Econometric Theory, 1996, 12, 284-304.	0.6	25
70	Information criteria for selecting possibly misspecified parametric models. Journal of Econometrics, 1996, 71, 207-225.	3.5	232
71	Comments on testing economic theories and the use of model selection criteria. Journal of Econometrics, 1995, 67, 173-187.	3.5	130
72	An Alternative Definition of Finite-Sample Breakdown Point with Applications to Regression Model Estimators. Journal of the American Statistical Association, 1995, 90, 1099-1106.	1.8	24

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73	Regularized Neural Networks: Some Convergence Rate Results. Neural Computation, 1995, 7, 1225-1244.	1.3	18
74	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.	1.8	133
75	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.	1.3	65
76	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.	1.8	139
77	An Alternative Definition of Finite-Sample Breakdown Point with Application to Regression Model Estimators. Journal of the American Statistical Association, 1995, 90, 1099.	1.8	18
78	Adaptive Learning with Nonlinear Dynamics Driven by Dependent Processes. Econometrica, 1994, 62, 1087.	2.6	40
79	Artificial neural networks: an econometric perspectiveâˆ—. Econometric Reviews, 1994, 13, 1-91.	0.5	388
80	Degree of Approximation Results for Feedforward Networks Approximating Unknown Mappings and Their Derivatives. Neural Computation, 1994, 6, 1262-1275.	1.3	140
81	A Convergence Result for Learning in Recurrent Neural Networks. Neural Computation, 1994, 6, 420-440.	1.3	41
82	Testing for neglected nonlinearity in time series models. Journal of Econometrics, 1993, 56, 269-290.	3.5	463
83	Determination of Estimators with Minimum Asymptotic Covariance Matrices. Econometric Theory, 1993, 9, 633-648.	0.6	19
84	A Direct Test for Changing Trend. Journal of Business and Economic Statistics, 1992, 10, 289-299.	1.8	44
85	Some Measurability Results for Extrema of Random Functions Over Random Sets. Review of Economic Studies, 1992, 59, 495.	2.9	31
86	A Direct Test for Changing Trend. Journal of Business and Economic Statistics, 1992, 10, 289.	1.8	52
87	On learning the derivatives of an unknown mapping with multilayer feedforward networks. Neural Networks, 1992, 5, 129-138.	3.3	249
88	Nonparametric Estimation of Conditional Quantiles Using Neural Networks. , 1992, , 190-199.		36
89	Adaptive Efficient Weighted Least Squares With Dependent Observations. The IMA Volumes in Mathematics and Its Applications, 1991, , 337-363.	0.5	6
90	Connectionist nonparametric regression: Multilayer feedforward networks can learn arbitrary mappings. Neural Networks, 1990, 3, 535-549.	3.3	621

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91	Universal approximation of an unknown mapping and its derivatives using multilayer feedforward networks. Neural Networks, 1990, 3, 551-560.	3.3	1,612
92	Least Squares. , 1990, , 118-125.		0
93	Some Asymptotic Results for Learning in Single Hidden-Layer Feedforward Network Models. Journal of the American Statistical Association, 1989, 84, 1003-1013.	1.8	358
94	Multilayer feedforward networks are universal approximators. Neural Networks, 1989, 2, 359-366.	3.3	16,040
95	Interval forecasting. Journal of Econometrics, 1989, 40, 87-96.	3.5	109
96	Trends in unit energy consumption: The performance of end-use models. Energy, 1989, 14, 943-960.	4.5	1
97	Learning in Artificial Neural Networks: A Statistical Perspective. Neural Computation, 1989, 1, 425-464.	1.3	783
98	Some Asymptotic Results for Learning in Single Hidden-Layer Feedforward Network Models. Journal of the American Statistical Association, 1989, 84, 1003.	1.8	106
99	Some Invariance Principles and Central Limit Theorems for Dependent Heterogeneous Processes. Econometric Theory, 1988, 4, 210-230.	0.6	152
100	Least Squares. , 1987, , 1-6.		0
101	A Unified Theory of Consistent Estimation for Parametric Models. Econometric Theory, 1985, 1, 151-178.	0.6	47
102	Some heteroskedasticity-consistent covariance matrix estimators with improved finite sample properties. Journal of Econometrics, 1985, 29, 305-325.	3.5	1,103
103	Nonlinear Regression with Dependent Observations. Econometrica, 1984, 52, 143.	2.6	315
104	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.	0.9	21
105	Maximum Likelihood Estimation of Misspecified Dynamic Models. Lecture Notes in Economics and Mathematical Systems, 1984, , 1-19.	0.3	10
106	Tests for model specification in the presence of alternative hypotheses. Journal of Econometrics, 1983, 21, 53-70.	3.5	310
107	Instrumental Variables Regression with Independent Observations. Econometrica, 1982, 50, 483.	2.6	256
108	Maximum Likelihood Estimation of Misspecified Models. Econometrica, 1982, 50, 1.	2.6	3,460

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109	Misspecified models with dependent observations. Journal of Econometrics, 1982, 20, 35-58.	3.5	193
110	Regularity conditions for cox's test of non-nested hypotheses. Journal of Econometrics, 1982, 19, 301-318.	3.5	111
111	Conditional distributions of earnings, wages and hours for blacks and whites. Journal of Econometrics, 1981, 17, 263-285.	3.5	2
112	Consequences and Detection of Misspecified Nonlinear Regression Models. Journal of the American Statistical Association, 1981, 76, 419-433.	1.8	248
113	Consequences and Detection of Misspecified Nonlinear Regression Models. Journal of the American Statistical Association, 1981, 76, 419.	1.8	57
114	Using Least Squares to Approximate Unknown Regression Functions. International Economic Review, 1980, 21, 149.	0.6	425
115	A Heteroskedasticity-Consistent Covariance Matrix Estimator and a Direct Test for Heteroskedasticity. Econometrica, 1980, 48, 817.	2.6	19,519
116	Nonlinear Regression on Cross-Section Data. Econometrica, 1980, 48, 721.	2.6	293
117	Some Large-Sample Tests for Nonnormality in the Linear Regression Model. Journal of the American Statistical Association, 1980, 75, 16-28.	1.8	96
118	Some Large-Sample Tests for Nonnormality in the Linear Regression Model. Journal of the American Statistical Association, 1980, 75, 16.	1.8	42
119	Optimal Investment in Schooling When Incomes Are Risky. Journal of Political Economy, 1979, 87, 522-539.	3.3	30
120	Specification testing in dynamic models. , 0, , 1-58.		44
121	ESTIMATION, INFERENCE, AND SPECIFICATION TESTING FOR POSSIBLY MISSPECIFIED QUANTILE REGRESSION. Advances in Econometrics, 0, , 107-132.	0.2	52