Enno Mammen

List of Publications by Year
in descending order

96 papers	3,900 citations	126907 33 h-index	138484 58 g-index
102 all docs	102 docs citations	102 times ranked	1677 citing authors

#	Article	IF	Citations
1	Bootstrap and Wild Bootstrap for High Dimensional Linear Models. Annals of Statistics, 1993, 21, 255.	2.6	566
2	Estimating a Smooth Monotone Regression Function. Annals of Statistics, 1991, 19, .	2.6	202
3	Locally adaptive regression splines. Annals of Statistics, 1997, 25, 387.	2.6	186
4	Direct estimation of low-dimensional components in additive models. Annals of Statistics, 1998, 26, 943.	2.6	163
5	Smooth discrimination analysis. Annals of Statistics, 1999, 27, 1808.	2.6	163
6	Nonparametric Regression Under Qualitative Smoothness Assumptions. Annals of Statistics, 1991, 19, 741.	2.6	128
7	Identification and estimation of local average derivatives in non-separable models without monotonicity. Econometrics Journal, 2009, 12, 1-25.	2.3	119
8	When Does Bootstrap Work?. Lecture Notes in Statistics, 1992, , .	0.2	107
9	Identification of Marginal Effects in Nonseparable Models Without Monotonicity. Econometrica, 2007, 75, 1513-1518.	4.2	100
10	Nonparametric estimation of an additive model with a link function. Annals of Statistics, 2004, 32, 2412.	2.6	94
11	Varying Coefficient Regression Models: A Review and New Developments. International Statistical Review, 2015, 83, 36-64.	1.9	90
12	Penalized quasi-likelihood estimation in partial linear models. Annals of Statistics, 1997, 25, 1014.	2.6	89
13	NONPARAMETRIC ADDITIVE MODELS FOR PANELS OF TIME SERIES. Econometric Theory, 2009, 25, 442-481.	0.7	83
14	A semiparametric factor model for implied volatility surface dynamics. Journal of Financial Econometrics, 2006, 5, 189-218.	1.5	82
15	Testing Parametric versus Semiparametric Modeling in Generalized Linear Models. Journal of the American Statistical Association, 1998, 93, 1461-1474.	3.1	77
16	More Efficient Local Polynomial Estimation in Nonparametric Regression With Autocorrelated Errors. Journal of the American Statistical Association, 2003, 98, 980-992.	3.1	77
17	Yield curve estimation by kernel smoothing methods. Journal of Econometrics, 2001, 105, 185-223.	6.5	76
18	BOOTSTRAP INFERENCE IN SEMIPARAMETRIC GENERALIZED ADDITIVE MODELS. Econometric Theory, 2004, 20, .	0.7	75

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19	Time Series Modelling With Semiparametric Factor Dynamics. Journal of the American Statistical Association, 2009, 104, 284-298.	3.1	74
20	Asymptotics with Increasing Dimension for Robust Regression with Applications to the Bootstrap. Annals of Statistics, 1989, 17, 382.	2.6	71
21	Smooth backfitting in generalized additive models. Annals of Statistics, 2008, 36, .	2.6	70
22	ANALYZING THE RANDOM COEFFICIENT MODEL NONPARAMETRICALLY. Econometric Theory, 2010, 26, 804-837.	0.7	69
23	Bootstrap, wild bootstrap, and asymptotic normality. Probability Theory and Related Fields, 1992, 93, 439-455.	1.8	66
24	Nonparametric regression with nonparametrically generated covariates. Annals of Statistics, 2012, 40, .	2.6	65
25	Rate-optimal estimation for a general class of nonparametric regression models with unknown link functions. Annals of Statistics, 2007, 35, 2589.	2.6	54
26	Bandwidth selection for smooth backfitting in additive models. Annals of Statistics, 2005, 33, 1260.	2.6	49
27	Optimal estimation in additive regression models. Bernoulli, 2006, 12, 271.	1.3	47
28	Testing Parametric versus Semiparametric Modeling in Generalized Linear Models. Journal of the American Statistical Association, 1998, 93, 1461.	3.1	44
29	On Estimation of Monotone and Concave Frontier Functions. Journal of the American Statistical Association, 1999, 94, 220.	3.1	44
30	Empirical process of residuals for high-dimensional linear models. Annals of Statistics, 1996, 24, 307.	2.6	43
31	ESTIMATION IN AN ADDITIVE MODEL WHEN THE COMPONENTS ARE LINKED PARAMETRICALLY. Econometric Theory, 2002, 18, 886-912.	0.7	40
32	Backfitting and smooth backfitting for additive quantile models. Annals of Statistics, 2010, 38, .	2.6	40
33	Flexible generalized varying coefficient regression models. Annals of Statistics, 2012, 40, .	2.6	40
34	Confidence regions for level sets. Journal of Multivariate Analysis, 2013, 122, 202-214.	1.0	34
35	SEMIPARAMETRIC ESTIMATION WITH GENERATED COVARIATES. Econometric Theory, 2016, 32, 1140-1177.	0.7	32
36	Local limit theorems for transition densities of Markov chains converging to diffusions. Probability Theory and Related Fields, 2000, 117, 551-587.	1.8	31

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37	Edgeworth type expansions for Euler schemes for stochastic differential equations.. Monte Carlo Methods and Applications, 2002, 8, .	0.8	28
38	A simple smooth backfitting method for additive models. Annals of Statistics, 2006, 34, 2252.	2.6	28
39	On General Resampling Algorithms and their Performance in Distribution Estimation. Annals of Statistics, 1994, 22, .	2.6	28
40	Testing in Semiparametric Models with Interaction, with Applications to Geneâ€“Environment Interactions. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2009, 71, 75-96.	2.2	27
41	Do-Validation for Kernel Density Estimation. Journal of the American Statistical Association, 2011, 106, 651-660.	3.1	26
42	Nonparametric transformation to white noise. Journal of Econometrics, 2008, 142, 241-264.	6.5	24
43	Semi-parametric regression: Efficiency gains from modeling the nonparametric part. Bernoulli, 2011, 17, .	1.3	22
44	Projection-type estimation for varying coefficient regression models. Bernoulli, 2012, 18, .	1.3	22
45	Nonparametric additive regression for repeatedly measured data. Biometrika, 2009, 96, 383-398.	2.4	21
46	Asymptotics for parametric GARCH-in-Mean models. Journal of Econometrics, 2016, 194, 319-329.	6.5	18
47	A short note on optimal bandwidth selection for kernel estimators. Statistics and Probability Letters, 1990, 9, 23-25.	0.7	14
48	A Dynamic Semiparametric Factor Model for Implied Volatility String Dynamics. SSRN Electronic Journal, 2005, , .	0.4	13
49	Efficient Semiparametric Marginal Estimation forÂtheÂPartially Linear Additive Model forÂLongitudinal/Clustered Data. Statistics in Biosciences, 2009, 1, 10-31.	1.2	12
50	Nonparametric estimation of noisy integral equations of the second kind. Journal of the Korean Statistical Society, 2009, 38, 99-110.	0.4	12
51	In-sample forecasting applied to reserving and mesothelioma mortality. Insurance: Mathematics and Economics, 2015, 61, 76-86.	1.2	12
52	Surrogate Data â€" A Qualitative and Quantitative Analysis. , 2008, , 41-74.		12
53	A bootstrap test for single index models. Statistics, 2001, 35, 427-451.	0.6	11
54	Nonparametric regression with filtered data. Bernoulli, 2011, 17, .	1.3	11

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55	ORACLE-EFFICIENT NONPARAMETRIC ESTIMATION OF AN ADDITIVE MODEL WITH AN UNKNOWN LINK FUNCTION. Econometric Theory, 2011, 27, 582-608.	0.7	11
56	Nonâ€parametric models in binary choice fixed effects panel data. Econometrics Journal, 2011, 14, 351-367.	2.3	10
57	Change of the nature of a test when surrogate data are applied. Physical Review E, 2004, 70, 016121.	2.1	9
58	Nonparametric estimation in case of endogenous selection. Journal of Econometrics, 2018, 202, 268-285.	6.5	9
59	Conditional Variance Forecasts for Long-Term Stock Returns. Risks, 2019, 7, 113.	2.4	9
60	Double one-sided cross-validation of local linear hazards. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2016, 78, 755-779.	2.2	8
61	Backfitting and smooth backfitting in varying coefficient quantile regression. Econometrics Journal, 2014, 17, S20-S38.	2.3	7
62	Further theoretical and practical insight to the do-validated bandwidth selector. Journal of the Korean Statistical Society, 2014, 43, 355-365.	0.4	7
63	Optimal smoothing in adaptive location estimation. Journal of Statistical Planning and Inference, 1997, 58, 333-348.	0.6	6
64	Some theoretical properties of phase-randomized multivariate surrogates. Statistics, 2008, 42, 195-205.	0.6	6
65	Bandwidth selection for kernel regression with correlated errors. Statistics, 2010, 44, 327-340.	0.6	6
66	EFFECT OF JUMP DISCONTINUITY FOR PHASE-RANDOMIZED SURROGATE DATA TESTING. International Journal of Bifurcation and Chaos in Applied Sciences and Engineering, 2009, 19, 403-408.	1.7	5
67	Empirical risk minimization in inverse problems. Annals of Statistics, 2010, 38, .	2.6	5
68	Bootstrap and Resampling. , 2012, , 499-527.		5
69	Poisson reduced-rank models with an application to political text data. Biometrika, 2021, 108, 455-468.	2.4	5
70	Statistical inference in sparse high-dimensional additive models. Annals of Statistics, 2021, 49, .	2.6	5
71	Nonparametric Modeling in Financial Time Series. , 2009, , 927-952.		5
72	Local approximations of Markov random walks by diffusions. Stochastic Processes and Their Applications, 2001, 96, 73-98.	0.9	4

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73	Small time Edgeworth-type expansions for weakly convergent nonhomogeneous Markov chains. Probability Theory and Related Fields, 2009, 143, 137.	1.8	4
74	Time-dependent Poisson reduced rank models for political text data analysis. Computational Statistics and Data Analysis, 2020, 142, 106813.	1.2	4
75	Do-Validating Local Linear Hazards. SSRN Electronic Journal, 0, , .	0.4	4
76	Locally polynomial Hilbertian additive regression. Bernoulli, 2022, 28, .	1.3	4
77	Optical local Gaussian approximation of an exponential family. Probability Theory and Related Fields, 1987, 76, 103-119.	1.8	3
78	Edgeworth-type expansions for transition densities of Markov chains converging to diffusions. Bernoulli, 2005, 11, 591.	1.3	3
79	Higher â€" order accuracy of bootstrap for smooth functionals. Lecture Notes in Statistics, 1992, , 86-105.	0.2	2
80	Statistical convergence of Markov experiments to diffusion limits. Bernoulli, 2014, 20, .	1.3	2
81	Expansion for moments of regression quantiles with applications to nonparametric testing. Bernoulli, 2019, 25, .	1.3	2
82	A nonparametric approach to identify age, time, and cohort effects. Journal of Statistical Planning and Inference, 2020, 204, 96-115.	0.6	2
83	Smooth Backfitting of Proportional Hazards With Multiplicative Components. Journal of the American Statistical Association, 2021, 116, 1983-1993.	3.1	2
84	Smooth discrimination analysis. Annals of Statistics, 2004, 32, 2340.	2.6	1
85	Discussion: Bootstrap methods for dependent data: A review. Journal of the Korean Statistical Society, 2011, 40, 391-392.	0.4	1
86	Backfitting and smooth backfitting for additive quantile models. Annals of Statistics, 2012, 40, .	2.6	1
87	Calendar effect and in-sample forecasting. Insurance: Mathematics and Economics, 2021, 96, 31-52.	1.2	1
88	Estimating Semiparametric ARCH (infinity) Models by Kernel Smoothing Methods. SSRN Electronic Journal, 0, , .	0.4	1
89	Testing Parametric versus Semiparametric Modelling in Generalized Linear Models. SSRN Electronic Journal, 0, , .	0.4	1
90	Behaviour of kernel density estimates and bandwidth selectors for contaminated data sets. Statistics, 1996, 28, 89-104.	0.6	0

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91	Comments on: Nonparametric inference with generalized likelihood ratio tests. Test, 2007, 16, 462-464.	1.1	0
92	Rejoinder: Nonparametric estimation of noisy integral equations of the second kind. Journal of the Korean Statistical Society, 2009, 38, 123-124.	0.4	0
93	Discussion of â€œNonparametric (smoothed) likelihood and integral equationsâ€ by Piet Groeneboom. Journal of Statistical Planning and Inference, 2013, 143, 2072-2073.	0.6	0
94	Generalized partially linear regression with misclassified data and an application to labour market transitions. Computational Statistics and Data Analysis, 2017, 110, 145-159.	1.2	0
95	Structured Nonparametric Curve Estimation. Springer Proceedings in Mathematics and Statistics, 2017, , 335-345.	0.2	0
96	Missing link survival analysis with applications to available pandemic data. Computational Statistics and Data Analysis, 2022, 169, 107405.	1.2	0