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	Missing link survival analysis with applications to available pandemic data. Computational Statistics and Data Analysis, 2022, 169, 107405.	1.2	0
2	Locally polynomial Hilbertian additive regression. Bernoulli, 2022, 28, .	1.3	4
3	Smooth Backfitting of Proportional Hazards With Multiplicative Components. Journal of the American Statistical Association, 2021, 116, 1983-1993.	3.1	2
4	Poisson reduced-rank models with an application to political text data. Biometrika, 2021, 108, 455-468.	2.4	5
5	Calendar effect and in-sample forecasting. Insurance: Mathematics and Economics, 2021, 96, 31-52.	1.2	1
6	Statistical inference in sparse high-dimensional additive models. Annals of Statistics, 2021, 49, .	2.6	5
7	A nonparametric approach to identify age, time, and cohort effects. Journal of Statistical Planning and Inference, 2020, 204, 96-115.	0.6	2
8	Time-dependent Poisson reduced rank models for political text data analysis. Computational Statistics and Data Analysis, 2020, 142, 106813.	1.2	4
9	Expansion for moments of regression quantiles with applications to nonparametric testing. Bernoulli, 2019, 25, .	1.3	2
10	Conditional Variance Forecasts for Long-Term Stock Returns. Risks, 2019, 7, 113.	2.4	9
11	Nonparametric estimation in case of endogenous selection. Journal of Econometrics, 2018, 202, 268-285.	6.5	9
12	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
13	Structured Nonparametric Curve Estimation. Springer Proceedings in Mathematics and Statistics, 2017, , 335-345.	0.2	0
14	Asymptotics for parametric GARCH-in-Mean models. Journal of Econometrics, 2016, 194, 319-329.	6.5	18
15	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
16	SEMIPARAMETRIC ESTIMATION WITH GENERATED COVARIATES. Econometric Theory, 2016, 32, 1140-1177.	0.7	32
17	In-sample forecasting applied to reserving and mesothelioma mortality. Insurance: Mathematics and Economics, 2015, 61, 76-86.	1.2	12
18	Varying Coefficient Regression Models: A Review and New Developments. International Statistical Review, 2015, 83, 36-64.	1.9	90

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19	Backfitting and smooth backfitting in varying coefficient quantile regression. Econometrics Journal, 2014, 17, S20-S38.	2.3	7
20	Further theoretical and practical insight to the do-validated bandwidth selector. Journal of the Korean Statistical Society, 2014, 43, 355-365.	0.4	7
21	Statistical convergence of Markov experiments to diffusion limits. Bernoulli, 2014, 20, .	1.3	2
22	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
23	Confidence regions for level sets. Journal of Multivariate Analysis, 2013, 122, 202-214.	1.0	34
24	Nonparametric regression with nonparametrically generated covariates. Annals of Statistics, 2012, 40, .	2.6	65
25	Flexible generalized varying coefficient regression models. Annals of Statistics, 2012, 40, .	2.6	40
26	Backfitting and smooth backfitting for additive quantile models. Annals of Statistics, 2012, 40, .	2.6	1
27	Projection-type estimation for varying coefficient regression models. Bernoulli, 2012, 18, .	1.3	22
28	Bootstrap and Resampling. , 2012, , 499-527.		5
29	Do-Validation for Kernel Density Estimation. Journal of the American Statistical Association, 2011, 106, 651-660.	3.1	26
30	Semi-parametric regression: Efficiency gains from modeling the nonparametric part. Bernoulli, 2011, 17, .	1.3	22
31	Nonparametric regression with filtered data. Bernoulli, 2011, 17, .	1.3	11
32	Nonâ€parametric models in binary choice fixed effects panel data. Econometrics Journal, 2011, 14, 351-367.	2.3	10
33	Discussion: Bootstrap methods for dependent data: A review. Journal of the Korean Statistical Society, 2011, 40, 391-392.	0.4	1
34	ORACLE-EFFICIENT NONPARAMETRIC ESTIMATION OF AN ADDITIVE MODEL WITH AN UNKNOWN LINK FUNCTION. Econometric Theory, 2011, 27, 582-608.	0.7	11
35	Bandwidth selection for kernel regression with correlated errors. Statistics, 2010, 44, 327-340.	0.6	6
36	ANALYZING THE RANDOM COEFFICIENT MODEL NONPARAMETRICALLY. Econometric Theory, 2010, 26, 804-837.	0.7	69

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37	Empirical risk minimization in inverse problems. Annals of Statistics, 2010, 38, .	2.6	5
38	Backfitting and smooth backfitting for additive quantile models. Annals of Statistics, 2010, 38, .	2.6	40
39	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
40	Nonparametric additive regression for repeatedly measured data. Biometrika, 2009, 96, 383-398.	2.4	21
41	Time Series Modelling With Semiparametric Factor Dynamics. Journal of the American Statistical Association, 2009, 104, 284-298.	3.1	74
42	Small time Edgeworth-type expansions for weakly convergent nonhomogeneous Markov chains. Probability Theory and Related Fields, 2009, 143, 137.	1.8	4
43	Efficient Semiparametric Marginal Estimation forÂtheÂPartially Linear Additive Model forÂLongitudinal/Clustered Data. Statistics in Biosciences, 2009, 1, 10-31.	1.2	12
44	Identification and estimation of local average derivatives in non-separable models without monotonicity. Econometrics Journal, 2009, 12, 1-25.	2.3	119
45	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
46	Rejoinder: Nonparametric estimation of noisy integral equations of the second kind. Journal of the Korean Statistical Society, 2009, 38, 123-124.	0.4	0
47	Nonparametric estimation of noisy integral equations of the second kind. Journal of the Korean Statistical Society, 2009, 38, 99-110.	0.4	12
48	NONPARAMETRIC ADDITIVE MODELS FOR PANELS OF TIME SERIES. Econometric Theory, 2009, 25, 442-481.	0.7	83
49	Nonparametric Modeling in Financial Time Series. , 2009, , 927-952.		5
50	Nonparametric transformation to white noise. Journal of Econometrics, 2008, 142, 241-264.	6.5	24
51	Some theoretical properties of phase-randomized multivariate surrogates. Statistics, 2008, 42, 195-205.	0.6	6
52	Surrogate Data â€" A Qualitative and Quantitative Analysis. , 2008, , 41-74.		12
53	Smooth backfitting in generalized additive models. Annals of Statistics, 2008, 36, .	2.6	70
54	Rate-optimal estimation for a general class of nonparametric regression models with unknown link functions. Annals of Statistics, 2007, 35, 2589.	2.6	54

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55	Identification of Marginal Effects in Nonseparable Models Without Monotonicity. Econometrica, 2007, 75, 1513-1518.	4.2	100
56	Comments on: Nonparametric inference with generalized likelihood ratio tests. Test, 2007, 16, 462-464.	1.1	0
57	A semiparametric factor model for implied volatility surface dynamics. Journal of Financial Econometrics, 2006, 5, 189-218.	1.5	82
58	Optimal estimation in additive regression models. Bernoulli, 2006, 12, 271.	1.3	47
59	A simple smooth backfitting method for additive models. Annals of Statistics, 2006, 34, 2252.	2.6	28
60	Bandwidth selection for smooth backfitting in additive models. Annals of Statistics, 2005, 33, 1260.	2.6	49
61	Edgeworth-type expansions for transition densities of Markov chains converging to diffusions. Bernoulli, 2005, 11, 591.	1.3	3
62	A Dynamic Semiparametric Factor Model for Implied Volatility String Dynamics. SSRN Electronic Journal, 2005, , .	0.4	13
63	Nonparametric estimation of an additive model with a link function. Annals of Statistics, 2004, 32, 2412.	2.6	94
64	Change of the nature of a test when surrogate data are applied. Physical Review E, 2004, 70, 016121.	2.1	9
65	BOOTSTRAP INFERENCE IN SEMIPARAMETRIC GENERALIZED ADDITIVE MODELS. Econometric Theory, 2004, 20, .	0.7	75
66	Smooth discrimination analysis. Annals of Statistics, 2004, 32, 2340.	2.6	1
67	More Efficient Local Polynomial Estimation in Nonparametric Regression With Autocorrelated Errors. Journal of the American Statistical Association, 2003, 98, 980-992.	3.1	77
68	Edgeworth type expansions for Euler schemes for stochastic differential equations.. Monte Carlo Methods and Applications, 2002, 8, .	0.8	28
69	ESTIMATION IN AN ADDITIVE MODEL WHEN THE COMPONENTS ARE LINKED PARAMETRICALLY. Econometric Theory, 2002, 18, 886-912.	0.7	40
70	Local approximations of Markov random walks by diffusions. Stochastic Processes and Their Applications, 2001, 96, 73-98.	0.9	4
71	Yield curve estimation by kernel smoothing methods. Journal of Econometrics, 2001, 105, 185-223.	6.5	76
72	A bootstrap test for single index models. Statistics, 2001, 35, 427-451.	0.6	11

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73	Local limit theorems for transition densities of Markov chains converging to diffusions. Probability Theory and Related Fields, 2000, 117, 551-587.	1.8	31
74	Smooth discrimination analysis. Annals of Statistics, 1999, 27, 1808.	2.6	163
75	On Estimation of Monotone and Concave Frontier Functions. Journal of the American Statistical Association, 1999, 94, 220.	3.1	44
76	Testing Parametric versus Semiparametric Modeling in Generalized Linear Models. Journal of the American Statistical Association, 1998, 93, 1461-1474.	3.1	77
77	Testing Parametric versus Semiparametric Modeling in Generalized Linear Models. Journal of the American Statistical Association, 1998, 93, 1461.	3.1	44
78	Direct estimation of low-dimensional components in additive models. Annals of Statistics, 1998, 26, 943.	2.6	163
79	Locally adaptive regression splines. Annals of Statistics, 1997, 25, 387.	2.6	186
80	Penalized quasi-likelihood estimation in partial linear models. Annals of Statistics, 1997, 25, 1014.	2.6	89
81	Optimal smoothing in adaptive location estimation. Journal of Statistical Planning and Inference, 1997, 58, 333-348.	0.6	6
82	Empirical process of residuals for high-dimensional linear models. Annals of Statistics, 1996, 24, 307.	2.6	43
83	Behaviour of kernel density estimates and bandwidth selectors for contaminated data sets. Statistics, 1996, 28, 89-104.	0.6	0
84	On General Resampling Algorithms and their Performance in Distribution Estimation. Annals of Statistics, 1994, 22, .	2.6	28
85	Bootstrap and Wild Bootstrap for High Dimensional Linear Models. Annals of Statistics, 1993, 21, 255.	2.6	566
86	Higher â€" order accuracy of bootstrap for smooth functionals. Lecture Notes in Statistics, 1992, , 86-105.	0.2	2
87	Bootstrap, wild bootstrap, and asymptotic normality. Probability Theory and Related Fields, 1992, 93, 439-455.	1.8	66
88	When Does Bootstrap Work?. Lecture Notes in Statistics, 1992, , .	0.2	107
89	Nonparametric Regression Under Qualitative Smoothness Assumptions. Annals of Statistics, 1991, 19, 741.	2.6	128
90	Estimating a Smooth Monotone Regression Function. Annals of Statistics, 1991, 19, .	2.6	202

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91	A short note on optimal bandwidth selection for kernel estimators. Statistics and Probability Letters, 1990, 9, 23-25.	0.7	14
92	Asymptotics with Increasing Dimension for Robust Regression with Applications to the Bootstrap. Annals of Statistics, 1989, 17, 382.	2.6	71
93	Optical local Gaussian approximation of an exponential family. Probability Theory and Related Fields, 1987, 76, 103-119.	1.8	3
94	Do-Validating Local Linear Hazards. SSRN Electronic Journal, 0, , .	0.4	4
95	Estimating Semiparametric ARCH (infinity) Models by Kernel Smoothing Methods. SSRN Electronic Journal, 0, , .	0.4	1
96	Testing Parametric versus Semiparametric Modelling in Generalized Linear Models. SSRN Electronic Journal, 0, , .	0.4	1