

Oliver Linton

List of Publications by Year in descending order

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Version: 2024-02-01

109
papers

5,203
citations

117453

34
h-index

118652

62
g-index

111
all docs

111
docs citations

111
times ranked

1906
citing authors

#	ARTICLE	IF	CITATIONS
1	Consistent Testing for Stochastic Dominance under General Sampling Schemes. <i>Review of Economic Studies</i> , 2005, 72, 735-765.	2.9	404
2	A kernel method of estimating structured nonparametric regression based on marginal integration. <i>Biometrika</i> , 1995, 82, 93-100.	1.3	383
3	Estimation of Semiparametric Models when the Criterion Function Is Not Smooth. <i>Econometrica</i> , 2003, 71, 1591-1608.	2.6	334
4	The cross-quantilogram: Measuring quantile dependence and testing directional predictability between time series. <i>Journal of Econometrics</i> , 2016, 193, 251-270.	3.5	294
5	Semiparametric Regression Analysis With Missing Response at Random. <i>Journal of the American Statistical Association</i> , 2004, 99, 334-345.	1.8	185
6	An improved bootstrap test of stochastic dominance. <i>Journal of Econometrics</i> , 2010, 154, 186-202.	3.5	133
7	Chapter 38 Applied nonparametric methods. <i>Handbook of Econometrics</i> , 1994, , 2295-2339.	1.0	132
8	Adaptive Estimation in ARCH Models. <i>Econometric Theory</i> , 1993, 9, 539-569.	0.6	128
9	Evaluating Value-at-Risk Models via Quantile Regression. <i>Journal of Business and Economic Statistics</i> , 2011, 29, 150-160.	1.8	125
10	Efficient Semiparametric Estimation of the Fama-French Model and Extensions. <i>Econometrica</i> , 2012, 80, 713-754.	2.6	120
11	Nonparametric neural network estimation of Lyapunov exponents and a direct test for chaos. <i>Journal of Econometrics</i> , 2004, 120, 1-33.	3.5	104
12	A smoothed least squares estimator for threshold regression models. <i>Journal of Econometrics</i> , 2007, 141, 704-735.	3.5	103
13	Second Order Approximation in the Partially Linear Regression Model. <i>Econometrica</i> , 1995, 63, 1079.	2.6	99
14	Estimating quadratic variation consistently in the presence of endogenous and diurnal measurement error. <i>Journal of Econometrics</i> , 2008, 147, 47-59.	3.5	96
15	Are there Monday effects in stock returns: A stochastic dominance approach. <i>Journal of Empirical Finance</i> , 2007, 14, 736-755.	0.9	90
16	UNIFORM BAHADUR REPRESENTATION FOR LOCAL POLYNOMIAL ESTIMATES OF M-REGRESSION AND ITS APPLICATION TO THE ADDITIVE MODEL. <i>Econometric Theory</i> , 2010, 26, 1529-1564.	0.6	78
17	Nonparametric Censored and Truncated Regression. <i>Econometrica</i> , 2002, 70, 765-779.	2.6	77
18	Yield curve estimation by kernel smoothing methods. <i>Journal of Econometrics</i> , 2001, 105, 185-223.	3.5	76

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19	Nonparametric estimation and inference about the overlap of two distributions. Journal of Econometrics, 2012, 171, 1-23.	3.5	69
20	Efficient estimation of a multivariate multiplicative volatility model. Journal of Econometrics, 2010, 159, 55-73.	3.5	68
21	Estimation of a semiparametric transformation model. Annals of Statistics, 2008, 36, .	1.4	66
22	Local nonlinear least squares: Using parametric information in nonparametric regression. Journal of Econometrics, 2000, 99, 63-106.	3.5	60
23	Testing the capital asset pricing model efficiently under elliptical symmetry: a semiparametric approach. Journal of Applied Econometrics, 2002, 17, 617-639.	1.3	60
24	Semiparametric estimation of a characteristic-based factor model of common stock returns. Journal of Empirical Finance, 2007, 14, 694-717.	0.9	60
25	ESTIMATION FOR A NONSTATIONARY SEMI-STRONG GARCH(1,1) MODEL WITH HEAVY-TAILED ERRORS. Econometric Theory, 2010, 26, 1-28.	0.6	56
26	Testing for Stochastic Monotonicity. Econometrica, 2009, 77, 585-602.	2.6	52
27	The asymptotic distribution of nonparametric estimates of the Lyapunov exponent for stochastic time series. Journal of Econometrics, 1999, 91, 1-42.	3.5	51
28	Is There Chaos in The World Economy? A Nonparametric Test Using Consistent Standard Errors*. International Economic Review, 2003, 44, 331-357.	0.6	50
29	A flexible semiparametric forecasting model for time series. Journal of Econometrics, 2015, 187, 345-357.	3.5	50
30	Testing for the stochastic dominance efficiency of a given portfolio. Econometrics Journal, 2014, 17, S59-S74.	1.2	47
31	A CLOSED-FORM ESTIMATOR FOR THE GARCH(1,1) MODEL. Econometric Theory, 2006, 22, .	0.6	46
32	Some higher-order theory for a consistent non-parametric model specification test. Journal of Statistical Planning and Inference, 2003, 109, 125-154.	0.4	45
33	An Asymptotic Expansion in the GARCH(l, 1) Model. Econometric Theory, 1997, 13, 558-581.	0.6	44
34	The common and specific components of dynamic volatility. Journal of Econometrics, 2006, 132, 231-255.	3.5	44
35	Semiparametric Ultra-High Dimensional Model Averaging of Nonlinear Dynamic Time Series. Journal of the American Statistical Association, 2018, 113, 919-932.	1.8	41
36	A multiplicative bias reduction method for nonparametric regression. Statistics and Probability Letters, 1994, 19, 181-187.	0.4	40

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37	Testing Forward Exchange Rate Unbiasedness Efficiently: A Semiparametric Approach. Journal of Applied Economics, 2004, 7, 325-353.	0.6	38
38	The Shape of the Risk Premium. Journal of Business and Economic Statistics, 2003, 21, 354-367.	1.8	37
39	Classification of Non-Parametric Regression Functions in Longitudinal Data Models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2017, 79, 5-27.	1.1	37
40	Estimating features of a distribution from binomial data. Journal of Econometrics, 2011, 162, 170-188.	3.5	34
41	On a semiparametric survival model with flexible covariate effect. Annals of Statistics, 1998, 26, 215.	1.4	33
42	Estimation of semiparametric locally stationary diffusion models. Journal of Econometrics, 2012, 170, 210-233.	3.5	33
43	When will the Covid-19 pandemic peak?. Journal of Econometrics, 2021, 220, 130-157.	3.5	32
44	LOCAL LINEAR FITTING UNDER NEAR EPOCH DEPENDENCE. Econometric Theory, 2007, 23, .	0.6	31
45	Additive nonparametric models with time variable and both stationary and nonstationary regressors. Journal of Econometrics, 2018, 207, 212-236.	3.5	29
46	Nonparametric Matching and Efficient Estimators of Homothetically Separable Functions. Econometrica, 2007, 75, 1209-1227.	2.6	27
47	LOCAL LINEAR FITTING UNDER NEAR EPOCH DEPENDENCE: UNIFORM CONSISTENCY WITH CONVERGENCE RATES. Econometric Theory, 2012, 28, 935-958.	0.6	27
48	ESTIMATION OF AND INFERENCE ABOUT THE EXPECTED SHORTFALL FOR TIME SERIES WITH INFINITE VARIANCE. Econometric Theory, 2013, 29, 771-807.	0.6	27
49	The Effect of Fragmentation in Trading on Market Quality in the UK Equity Market. Journal of Applied Econometrics, 2016, 31, 192-213.	1.3	27
50	A semiparametric panel model for unbalanced data with application to climate change in the United Kingdom. Journal of Econometrics, 2011, 164, 92-115.	3.5	26
51	Semiparametric estimation of Markov decision processes with continuous state space. Journal of Econometrics, 2012, 166, 320-341.	3.5	26
52	A ReMeDI for Microstructure Noise. Econometrica, 2022, 90, 367-389.	2.6	26
53	Asymptotic Expansions for Some Semiparametric Program Evaluation Estimators. , 2005, , 149-170.		24
54	A NONPARAMETRIC REGRESSION ESTIMATOR THAT ADAPTS TO ERROR DISTRIBUTION OF UNKNOWN FORM. Econometric Theory, 2007, 23, .	0.6	24

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55	A Nonparametric Prewhitened Covariance Estimator. <i>Journal of Time Series Analysis</i> , 2002, 23, 215-250.	0.7	23
56	Implications of High-Frequency Trading for Security Markets. <i>Annual Review of Economics</i> , 2018, 10, 237-259.	2.4	22
57	Nonparametric factor analysis of residual time series. <i>Test</i> , 2001, 10, 161-182.	0.7	21
58	A semiparametric model for heterogeneous panel data with fixed effects. <i>Journal of Econometrics</i> , 2015, 188, 327-345.	3.5	21
59	NONPARAMETRIC TRANSFORMATION REGRESSION WITH NONSTATIONARY DATA. <i>Econometric Theory</i> , 2016, 32, 1-29.	0.6	21
60	Estimating the quadratic covariation matrix for asynchronously observed high frequency stock returns corrupted by additive measurement error. <i>Journal of Econometrics</i> , 2016, 191, 325-347.	3.5	21
61	NONPARAMETRIC ESTIMATION WITH AGGREGATED DATA. <i>Econometric Theory</i> , 2002, 18, 420-468.	0.6	20
62	Nonparametric Estimation of a Multifactor Heath-Jarrow-Morton Model: An Integrated Approach. <i>Journal of Financial Econometrics</i> , 2004, 2, 251-289.	0.8	20
63	A discrete choice model for large heterogeneous panels with interactive fixed effects with an application to the determinants of corporate bond issuance. <i>Journal of Applied Econometrics</i> , 2017, 32, 1226-1243.	1.3	20
64	A polarization-cohesion perspective on cross-country convergence. <i>Journal of Economic Growth</i> , 2012, 17, 49-69.	1.1	19
65	Edgeworth Approximation for MINPIN Estimators in Semiparametric Regression Models. <i>Econometric Theory</i> , 1996, 12, 30-60.	0.6	18
66	THE LIVE METHOD FOR GENERALIZED ADDITIVE VOLATILITY MODELS. <i>Econometric Theory</i> , 2004, 20, .	0.6	18
67	Identification and nonparametric estimation of a transformed additively separable model. <i>Journal of Econometrics</i> , 2010, 156, 392-407.	3.5	18
68	Nonparametric estimation of a periodic sequence in the presence of a smooth trend. <i>Biometrika</i> , 2014, 101, 121-140.	1.3	18
69	03.5.2. Consistent Standard Errors for Target Variance Approach to GARCH Estimation Solution. <i>Econometric Theory</i> , 2004, 20, .	0.6	17
70	A new semiparametric estimation approach for large dynamic covariance matrices with multiple conditioning variables. <i>Journal of Econometrics</i> , 2019, 212, 155-176.	3.5	17
71	Edgeworth approximations for semiparametric instrumental variable estimators and test statistics. <i>Journal of Econometrics</i> , 2002, 106, 325-368.	3.5	15
72	Estimation and inference in semiparametric quantile factor models. <i>Journal of Econometrics</i> , 2021, 222, 295-323.	3.5	14

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73	A coupled component DCS-EGARCH model for intraday and overnight volatility. Journal of Econometrics, 2020, 217, 176-201.	3.5	14
74	Consistent estimation of a general nonparametric regression function in time series. Journal of Econometrics, 2009, 152, 70-78.	3.5	13
75	AVERAGING OF AN INCREASING NUMBER OF MOMENT CONDITION ESTIMATORS. Econometric Theory, 2016, 32, 30-70.	0.6	13
76	Nonparametric regression with filtered data. Bernoulli, 2011, 17, .	0.7	11
77	Similarity, dissimilarity and exceptionality: generalizing Gini's transvariation to measure "differentness" in many distributions. Metron, 2017, 75, 161-180.	0.6	11
78	A unified framework for efficient estimation of general treatment models. Quantitative Economics, 2021, 12, 779-816.	0.9	11
79	Flexible Term Structure Estimation: Which Method is Preferred?. Metrika, 2006, 63, 99-122.	0.5	10
80	GLOBAL BAHADUR REPRESENTATION FOR NONPARAMETRIC CENSORED REGRESSION QUANTILES AND ITS APPLICATIONS. Econometric Theory, 2013, 29, 941-968.	0.6	10
81	Nonparametric estimation of infinite order regression and its application to the risk-return tradeoff. Journal of Econometrics, 2020, 219, 389-424.	3.5	10
82	Semiparametric dynamic portfolio choice with multiple conditioning variables. Journal of Econometrics, 2016, 194, 309-318.	3.5	9
83	Non-parametric regression with a latent time series. Econometrics Journal, 2009, 12, 187-207.	1.2	8
84	A weighted sieve estimator for nonparametric time series models with nonstationary variables. Journal of Econometrics, 2021, 222, 909-932.	3.5	8
85	A nonparametric test of a strong leverage hypothesis. Journal of Econometrics, 2016, 194, 153-186.	3.5	7
86	INFERENCE ON A SEMIPARAMETRIC MODEL WITH GLOBAL POWER LAW AND LOCAL NONPARAMETRIC TRENDS. Econometric Theory, 2020, 36, 223-249.	0.6	6
87	Multiscale clustering of nonparametric regression curves. Journal of Econometrics, 2020, 216, 305-325.	3.5	6
88	Estimation and inference for the counterfactual distribution and quantile functions in continuous treatment models. Journal of Econometrics, 2022, 228, 39-61.	3.5	6
89	Realized Volatility: Theory and Applications. , 2012, , 317-345.		5
90	ESTIMATION OF A SEMIPARAMETRIC IGARCH(1,1) MODEL. Econometric Theory, 2011, 27, 639-661.	0.6	4

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91	LET'S GET LADE: ROBUST ESTIMATION OF SEMIPARAMETRIC MULTIPLICATIVE VOLATILITY MODELS. <i>Econometric Theory</i> , 2015, 31, 671-702.	0.6	4
92	NONPARAMETRIC EULER EQUATION IDENTIFICATION AND ESTIMATION. <i>Econometric Theory</i> , 2020, , 1-41.	0.6	4
93	ESTIMATING ADDITIVE NONPARAMETRIC MODELS BY PARTIAL L _q NORM: THE CURSE OF FRACTIONALITY. <i>Econometric Theory</i> , 2001, 17, 1037-1050.	0.6	3
94	On unit free assessment of the extent of multilateral distributional variation. <i>Econometrics Journal</i> , 2021, 24, 502-518.	1.2	3
95	Evaluating Hedge Fund Performance: A Stochastic Dominance Approach. , 2010, , 551-564.		3
96	Dynamic Peer Groups of Arbitrage Characteristics. <i>Journal of Business and Economic Statistics</i> , 0, , 1-24.	1.8	3
97	Symmetrizing and unitizing transformations for linear smoother weights. <i>Computational Statistics</i> , 2001, 16, 153-164.	0.8	2
98	03.5.2. Consistent Standard Errors for Target Variance Approach to GARCH Estimation. <i>Econometric Theory</i> , 2003, 19, .	0.6	2
99	QUANTILOGRAMS UNDER STRONG DEPENDENCE. <i>Econometric Theory</i> , 2020, 36, 457-487.	0.6	2
100	Estimation of a nonparametric model for bond prices from cross-section and time series information. <i>Journal of Econometrics</i> , 2021, 220, 562-588.	3.5	2
101	High dimensional semiparametric moment restriction models. <i>Journal of Econometrics</i> , 2023, 232, 320-345.	3.5	2
102	A Unified Framework for Specification Tests of Continuous Treatment Effect Models. <i>Journal of Business and Economic Statistics</i> , 2022, 40, 1817-1830.	1.8	2
103	NONPARAMETRIC INFERENCE FOR UNBALANCED TIME SERIES DATA. <i>Econometric Theory</i> , 2005, 21, .	0.6	1
104	Testing the martingale hypothesis for gross returns. <i>Journal of Empirical Finance</i> , 2016, 38, 664-689.	0.9	1
105	The lower regression function and testing expectation dependence dominance hypotheses. <i>Econometric Reviews</i> , 2021, 40, 709-727.	0.5	1
106	Testing for time stochastic dominance. <i>Journal of Econometrics</i> , 2023, 235, 352-371.	3.5	1
107	INTRODUCTION TO THE SPECIAL ISSUE ON INVERSE PROBLEMS. <i>Econometric Theory</i> , 2011, 27, 457-459.	0.6	0
108	A nonparametric threshold model with application to zero returns. <i>Statistics and Its Interface</i> , 2008, 1, 321-326.	0.2	0

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109	Testing stochastic dominance with many conditioning variables. Journal of Econometrics, 2023, 235, 507-527.	3.5	0