Manuel Arellano

List of Publications by Year
in descending order

27 papers	37,363 citations	394421 19 h-index	642732 23 g-index
28 all docs	28 docs citations	28 times ranked	12919 citing authors

#	Article	IF	Citations
1	Some Tests of Specification for Panel Data: Monte Carlo Evidence and an Application to Employment Equations. Review of Economic Studies, 1991, 58, 277.	5.4	20,669
2	Another look at the instrumental variable estimation of error-components models. Journal of Econometrics, 1995, 68, 29-51.	6.5	12,990
3	The Time Series and Cross-Section Asymptotics of Dynamic Panel Data Estimators. Econometrica, 2003, 71, 1121-1159.	4.2	423
4	On the testing of correlated effects with panel data. Journal of Econometrics, 1993, 59, 87-97.	6.5	304
5	Symmetrically Normalized Instrumental-Variable Estimation Using Panel Data. Journal of Business and Economic Statistics, 1999, 17, 36-49.	2.9	277
6	Symmetrically Normalized Instrumental-Variable Estimation Using Panel Data. Journal of Business and Economic Statistics, 1999, 17, 36.	2.9	274
7	Panel Data Models: Some Recent Developments. Handbook of Econometrics, 2001, 5, 3229-3296.	1.0	265
8	A note on the Anderson-Hsiao estimator for panel data. Economics Letters, 1989, 31, 337-341.	1.9	187
9	Earnings and Consumption Dynamics: A Nonlinear Panel Data Framework. Econometrica, 2017, 85, 693-734.	4.2	141
10	Unemployment Duration, Benefit Duration and the Business Cycle. Economic Journal, 2002, 112, 223-265.	3.6	135
11	Binary choice panel data models with predetermined variables. Journal of Econometrics, 2003, 115, 125-157.	6.5	108
12	Identifying Distributional Characteristics in Random Coefficients Panel Data Models. Review of Economic Studies, 2012, 79, 987-1020.	5.4	105
13	Sargan's Intrumental Variables Estimation and the Generalized Method of Moments. Journal of Business and Economic Statistics, 2002, 20, 450-459.	2.9	84
14	Robust Priors in Nonlinear Panel Data Models. Econometrica, 2009, 77, 489-536.	4.2	70
15	Nonlinear Panel Data Analysis. Annual Review of Economics, 2011, 3, 395-424.	5.5	64
16	Testing for Autocorrelation in Dynamic Random Effects Models. Review of Economic Studies, 1990, 57, 127.	5.4	50
17	Nonlinear panel data estimation via quantile regressions. Econometrics Journal, 2016, 19, C61-C94.	2.3	49
18	Modelling optimal instrumental variables for dynamic panel data models. Research in Economics, 2016, 70, 238-261.	0.8	36

#	Article	IF	Citations
19	Underidentification?. Journal of Econometrics, 2012, 170, 256-280.	6.5	27
20	Understanding Bias in Nonlinear Panel Models: Some Recent Developments. , 0, , 381-409.		22
21	Robust likelihood estimation of dynamic panel data models. Journal of Econometrics, 2022, 226, 21-61.	6.5	9
22	From Wages to Welfare: Decomposing Gains and Losses from Rising Inequality. , 0, , 235-280.		8
23	UNCERTAINTY, PERSISTENCE, AND HETEROGENEITY: A PANEL DATA PERSPECTIVE. Journal of the European Economic Association, 2014, 12, 1127-1153.	3.5	6
24	Nonlinear Persistence and Partial Insurance: Income and Consumption Dynamics in the PSID. AEA Papers and Proceedings American Economic Association, 2018, 108, 281-286.	1.2	6
25	Nonlinear Panel Data Methods for Dynamic Heterogeneous Agent Models. Annual Review of Economics, 2017, 9, 471-496.	5.5	5
26	Penalized Least-Squares Methods for Latent Variables Models: A Discussion of the Papers by Susanne M. Schennach and by Alexandre Belloni, Victor Chernozhukov, and Christian B. Hansen. , 0, , 338-352.		0
27	Recovering Latent Variables by Matching. Journal of the American Statistical Association, 2023, 118, 693-706.	3.1	0