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	Recovering Latent Variables by Matching. Journal of the American Statistical Association, 2023, 118, 693-706.	3.1	0
2	Robust likelihood estimation of dynamic panel data models. Journal of Econometrics, 2022, 226, 21-61.	6.5	9
3	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
4	Nonlinear Panel Data Methods for Dynamic Heterogeneous Agent Models. Annual Review of Economics, 2017, 9, 471-496.	5.5	5
5	Earnings and Consumption Dynamics: A Nonlinear Panel Data Framework. Econometrica, 2017, 85, 693-734.	4.2	141
6	Nonlinear panel data estimation via quantile regressions. Econometrics Journal, 2016, 19, C61-C94.	2.3	49
7	Modelling optimal instrumental variables for dynamic panel data models. Research in Economics, 2016, 70, 238-261.	0.8	36
8	UNCERTAINTY, PERSISTENCE, AND HETEROGENEITY: A PANEL DATA PERSPECTIVE. Journal of the European Economic Association, 2014, 12, 1127-1153.	3.5	6
9	Identifying Distributional Characteristics in Random Coefficients Panel Data Models. Review of Economic Studies, 2012, 79, 987-1020.	5.4	105
10	Underidentification?. Journal of Econometrics, 2012, 170, 256-280.	6.5	27
11	Nonlinear Panel Data Analysis. Annual Review of Economics, 2011, 3, 395-424.	5.5	64
12	Robust Priors in Nonlinear Panel Data Models. Econometrica, 2009, 77, 489-536.	4.2	70
13	Binary choice panel data models with predetermined variables. Journal of Econometrics, 2003, 115, 125-157.	6.5	108
14	The Time Series and Cross-Section Asymptotics of Dynamic Panel Data Estimators. Econometrica, 2003, 71, 1121-1159.	4.2	423
15	Sargan's Intrumental Variables Estimation and the Generalized Method of Moments. Journal of Business and Economic Statistics, 2002, 20, 450-459.	2.9	84
16	Unemployment Duration, Benefit Duration and the Business Cycle. Economic Journal, 2002, 112, 223-265.	3.6	135
17	Panel Data Models: Some Recent Developments. Handbook of Econometrics, 2001, 5, 3229-3296.	1.0	265
18	Symmetrically Normalized Instrumental-Variable Estimation Using Panel Data. Journal of Business and Economic Statistics, 1999, 17, 36-49.	2.9	277

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19	Symmetrically Normalized Instrumental-Variable Estimation Using Panel Data. Journal of Business and Economic Statistics, 1999, 17, 36.	2.9	274
20	Another look at the instrumental variable estimation of error-components models. Journal of Econometrics, 1995, 68, 29-51.	6.5	12,990
21	On the testing of correlated effects with panel data. Journal of Econometrics, 1993, 59, 87-97.	6.5	304
22	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
23	Testing for Autocorrelation in Dynamic Random Effects Models. Review of Economic Studies, 1990, 57, 127.	5.4	50
24	A note on the Anderson-Hsiao estimator for panel data. Economics Letters, 1989, 31, 337-341.	1.9	187
25	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
26	From Wages to Welfare: Decomposing Gains and Losses from Rising Inequality. , 0, , 235-280.		8
27	Understanding Bias in Nonlinear Panel Models: Some Recent Developments. , 0, , 381-409.		22