Bruce E Hansen

List of Publications by Year
in descending order

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Version: 2024-02-01

55 papers	19,192 citations	126907 33 h-index	168389 53 g-index
58 all docs	58 docs citations	58 times ranked	6113 citing authors

#	Article	IF	Citations
1	Statistical Inference in Instrumental Variables Regression with I(1) Processes. Review of Economic Studies, 1990, 57, 99.	5.4	3,098
2	Threshold effects in non-dynamic panels: Estimation, testing, and inference. Journal of Econometrics, 1999, 93, 345-368.	6.5	2,875
3	Sample Splitting and Threshold Estimation. Econometrica, 2000, 68, 575-603.	4.2	1,822
4	Residual-based tests for cointegration in models with regime shifts. Journal of Econometrics, 1996, 70, 99-126.	6.5	1,682
5	Inference When a Nuisance Parameter Is Not Identified Under the Null Hypothesis. Econometrica, 1996, 64, 413.	4.2	1,571
6	Testing for two-regime threshold cointegration in vector error-correction models. Journal of Econometrics, 2002, 110, 293-318.	6.5	610
7	Tests for Parameter Instability in Regressions with 1(1) Processes. Journal of Business and Economic Statistics, 1992, 10, 321-335.	2.9	585
8	Tests for Parameter Instability in Regressions with I(1) Processes. Journal of Business and Economic Statistics, 1992, 10, 321.	2.9	572
9	Least Squares Model Averaging. Econometrica, 2007, 75, 1175-1189.	4.2	546
10	Testing for parameter instability in linear models. Journal of Policy Modeling, 1992, 14, 517-533.	3.1	526
11	Threshold Autoregression with a Unit Root. Econometrica, 2001, 69, 1555-1596.	4.2	523
12	INSTRUMENTAL VARIABLE ESTIMATION OF A THRESHOLD MODEL. Econometric Theory, 2004, 20, .	0.7	416
13	Approximate Asymptotic<i>P</i>Values for StructuraS-Change Tests. Journal of Business and Economic Statistics, 1997, 15, 60-67.	2.9	406
14	PRACTITIONERS CORNER: Tests for Cointegration in Models with Regime and Trend Shifts. Oxford Bulletin of Economics and Statistics, 1996, 58, 555-560.	1.7	376
15	Testing for structural change in conditional models. Journal of Econometrics, 2000, 97, 93-115.	6.5	351
16	Jackknife model averaging. Journal of Econometrics, 2012, 167, 38-46.	6.5	322
17	Rethinking the Univariate Approach to Unit Root Testing: Using Covariates to Increase Power. Econometric Theory, 1995, 11, 1148-1171.	0.7	284
18	The Grid Bootstrap and the Autoregressive Model. Review of Economics and Statistics, 1999, 81, 594-607.	4.3	242

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19	Convergence to Stochastic Integrals for Dependent Heterogeneous Processes. Econometric Theory, 1992, 8, 489-500.	0.7	234
20	Least-squares forecast averaging. Journal of Econometrics, 2008, 146, 342-350.	6.5	205
21	Threshold autoregression in economics. Statistics and Its Interface, 2011, 4, 123-127.	0.3	188
22	Efficient estimation and testing of cointegrating vectors in the presence of deterministic trends. Journal of Econometrics, 1992, 53, 87-121.	6.5	157
23	Regression Kink With an Unknown Threshold. Journal of Business and Economic Statistics, 2017, 35, 228-240.	2.9	157
24	Are Seasonal Patterns Constant Over Time? A Test for Seasonal Stability. Journal of Business and Economic Statistics, 1995, 13, 237-252.	2.9	139
25	Consistent Covariance Matrix Estimation for Dependent Heterogeneous Processes. Econometrica, 1992, 60, 967.	4.2	136
26	How responsive are private transfers to income? Evidence from a laissez-faire economy. Journal of Public Economics, 2004, 88, 2193-2219.	4.3	128
27	Forecasting with factor-augmented regression: A frequentist model averaging approach. Journal of Econometrics, 2015, 186, 280-293.	6.5	93
28	Model averaging, asymptotic risk, and regressor groups. Quantitative Economics, 2014, 5, 495-530.	1.4	74
29	Generalized Method of Moments and Macroeconomics. Journal of Business and Economic Statistics, 2002, 20, 460-469.	2.9	62
30	Heteroskedastic cointegration. Journal of Econometrics, 1992, 54, 139-158.	6.5	61
31	Efficient shrinkage in parametric models. Journal of Econometrics, 2016, 190, 115-132.	6.5	53
32	Strong Laws for Dependent Heterogeneous Processes. Econometric Theory, 1991, 7, 213-221.	0.7	47
33	AVERAGING ESTIMATORS FOR REGRESSIONS WITH A POSSIBLE STRUCTURAL BREAK. Econometric Theory, 2009, 25, 1498-1514.	0.7	43
34	Averaging estimators for autoregressions with a near unit root. Journal of Econometrics, 2010, 158, 142-155.	6.5	42
35	Asymptotic theory for clustered samples. Journal of Econometrics, 2019, 210, 268-290.	6.5	41
36	Stochastic Equicontinuity for Unbounded Dependent Heterogeneous Arrays. Econometric Theory, 1996, 12, 347-359.	0.7	29

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37	Discussion of â€˜Data mining reconsideredâ€™. Econometrics Journal, 1999, 2, 192-201.	2.3	26
38	Stein-like 2SLS estimator. Econometric Reviews, 2017, 36, 840-852.	1.1	26
39	The Risk of Jamesâ€“Stein and Lasso Shrinkage. Econometric Reviews, 2016, 35, 1456-1470.	1.1	25
40	Inference for Iterated GMM Under Misspecification. Econometrica, 2021, 89, 1419-1447.	4.2	25
41	TIME SERIES ANALYSISJames D. Hamilton Princeton University Press, 1994. Econometric Theory, 1995, 11, 625-630.	0.7	21
42	THE INTEGRATED MEAN SQUARED ERROR OF SERIES REGRESSION AND A ROSENTHAL HILBERT-SPACE INEQUALITY. Econometric Theory, 2015, 31, 337-361.	0.7	15
43	Guest Editorsâ€™ Introduction: Regime Switching and Threshold Models. Journal of Business and Economic Statistics, 2017, 35, 159-161.	2.9	13
44	Recounts From Undervotes. Journal of the American Statistical Association, 2003, 98, 292-298.	3.1	10
45	A Modern Gaussâ€“Markov Theorem. Econometrica, 2022, 90, 1283-1294.	4.2	9
46	SHRINKAGE EFFICIENCY BOUNDS. Econometric Theory, 2015, 31, 860-879.	0.7	8
47	Uncovering the Relationship between Real Interest Rates and Economic Growth. SSRN Electronic Journal, 2013, , .	0.4	7
48	Purchasing Power Parity and the Taylor Rule. Journal of Applied Econometrics, 2015, 30, 874-903.	2.3	7
49	Time series econometrics for the 21st century. Journal of Economic Education, 2017, 48, 137-145.	1.3	6
50	Johansenâ€™s Reduced Rank Estimator Is GMM. Econometrics, 2018, 6, 26.	0.9	6
51	Forecasting with Factor-Augmented Regression: A Frequentist Model Averaging Approach. SSRN Electronic Journal, 2012, , .	0.4	3
52	Nonlinear IV Panel Unit Root Tests. , 0, , 334-358.		2
53	Forecasting with Factor-Augmented Regression: A Frequentist Model Averaging Approach, Second Version. SSRN Electronic Journal, 0, , .	0.4	2
54	On Efficient, Robust, and Adaptive Estimation in Cointegrated Models. , 0, , 241-265.		1

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55	Minimum Mean Squared Error Model Averaging in Likelihood Models. SSRN Electronic Journal, 0, , .	0.4	0