Bruce E Hansen

List of Publications by Year
in descending order

55 papers	19,192 citations	126858 33 h-index	168321 53 g-index
58 all docs	58 docs citations	58 times ranked	6113 citing authors

#	Article	IF	Citations
1	A Modern Gaussâ€“Markov Theorem. Econometrica, 2022, 90, 1283-1294.	2.6	9
2	Inference for Iterated GMM Under Misspecification. Econometrica, 2021, 89, 1419-1447.	2.6	25
3	Asymptotic theory for clustered samples. Journal of Econometrics, 2019, 210, 268-290.	3.5	41
4	Johansenâ€™s Reduced Rank Estimator Is GMM. Econometrics, 2018, 6, 26.	0.5	6
5	Regression Kink With an Unknown Threshold. Journal of Business and Economic Statistics, 2017, 35, 228-240.	1.8	157
6	Stein-like 2SLS estimator. Econometric Reviews, 2017, 36, 840-852.	0.5	26
7	Time series econometrics for the 21st century. Journal of Economic Education, 2017, 48, 137-145.	0.8	6
8	Guest Editorsâ€™ Introduction: Regime Switching and Threshold Models. Journal of Business and Economic Statistics, 2017, 35, 159-161.	1.8	13
9	Efficient shrinkage in parametric models. Journal of Econometrics, 2016, 190, 115-132.	3.5	53
10	The Risk of Jamesâ€“Stein and Lasso Shrinkage. Econometric Reviews, 2016, 35, 1456-1470.	0.5	25
11	SHRINKAGE EFFICIENCY BOUNDS. Econometric Theory, 2015, 31, 860-879.	0.6	8
12	THE INTEGRATED MEAN SQUARED ERROR OF SERIES REGRESSION AND A ROSENTHAL HILBERT-SPACE INEQUALITY. Econometric Theory, 2015, 31, 337-361.	0.6	15
13	Forecasting with factor-augmented regression: A frequentist model averaging approach. Journal of Econometrics, 2015, 186, 280-293.	3.5	93
14	Purchasing Power Parity and the Taylor Rule. Journal of Applied Econometrics, 2015, 30, 874-903.	1.3	7
15	Model averaging, asymptotic risk, and regressor groups. Quantitative Economics, 2014, 5, 495-530.	0.9	74
16	Uncovering the Relationship between Real Interest Rates and Economic Growth. SSRN Electronic Journal, 2013, , .	0.4	7
17	Forecasting with Factor-Augmented Regression: A Frequentist Model Averaging Approach. SSRN Electronic Journal, 2012, , .	0.4	3
18	Jackknife model averaging. Journal of Econometrics, 2012, 167, 38-46.	3.5	322

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19	Threshold autoregression in economics. Statistics and Its Interface, 2011, 4, 123-127.	0.2	188
20	Averaging estimators for autoregressions with a near unit root. Journal of Econometrics, 2010, 158, 142-155.	3.5	42
21	AVERAGING ESTIMATORS FOR REGRESSIONS WITH A POSSIBLE STRUCTURAL BREAK. Econometric Theory, 2009, 25, 1498-1514.	0.6	43
22	Least-squares forecast averaging. Journal of Econometrics, 2008, 146, 342-350.	3.5	205
23	Least Squares Model Averaging. Econometrica, 2007, 75, 1175-1189.	2.6	546
24	How responsive are private transfers to income? Evidence from a laissez-faire economy. Journal of Public Economics, 2004, 88, 2193-2219.	2.2	128
25	INSTRUMENTAL VARIABLE ESTIMATION OF A THRESHOLD MODEL. Econometric Theory, 2004, 20, .	0.6	416
26	Recounts From Undervotes. Journal of the American Statistical Association, 2003, 98, 292-298.	1.8	10
27	Generalized Method of Moments and Macroeconomics. Journal of Business and Economic Statistics, 2002, 20, 460-469.	1.8	62
28	Testing for two-regime threshold cointegration in vector error-correction models. Journal of Econometrics, 2002, 110, 293-318.	3.5	610
29	Threshold Autoregression with a Unit Root. Econometrica, 2001, 69, 1555-1596.	2.6	523
30	Sample Splitting and Threshold Estimation. Econometrica, 2000, 68, 575-603.	2.6	1,822
31	Testing for structural change in conditional models. Journal of Econometrics, 2000, 97, 93-115.	3.5	351
32	The Grid Bootstrap and the Autoregressive Model. Review of Economics and Statistics, 1999, 81, 594-607.	2.3	242
33	Threshold effects in non-dynamic panels: Estimation, testing, and inference. Journal of Econometrics, 1999, 93, 345-368.	3.5	2,875
34	Discussion of â€˜Data mining reconsideredâ€™. Econometrics Journal, 1999, 2, 192-201.	1.2	26
35	Approximate Asymptotic<i>P</i>Values for StructuraS-Change Tests. Journal of Business and Economic Statistics, 1997, 15, 60-67.	1.8	406
36	Inference When a Nuisance Parameter Is Not Identified Under the Null Hypothesis. Econometrica, 1996, 64, 413.	2.6	1,571

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37	Stochastic Equicontinuity for Unbounded Dependent Heterogeneous Arrays. Econometric Theory, 1996, 12, 347-359.	0.6	29
38	Residual-based tests for cointegration in models with regime shifts. Journal of Econometrics, 1996, 70, 99-126.	3.5	1,682
39	PRACTITIONERS CORNER: Tests for Cointegration in Models with Regime and Trend Shifts. Oxford Bulletin of Economics and Statistics, 1996, 58, 555-560.	0.9	376
40	Rethinking the Univariate Approach to Unit Root Testing: Using Covariates to Increase Power. Econometric Theory, 1995, 11, 1148-1171.	0.6	284
41	Are Seasonal Patterns Constant Over Time? A Test for Seasonal Stability. Journal of Business and Economic Statistics, 1995, 13, 237-252.	1.8	139
42	TIME SERIES ANALYSISJames D. Hamilton Princeton University Press, 1994. Econometric Theory, 1995, 11, 625-630.	0.6	21
43	Convergence to Stochastic Integrals for Dependent Heterogeneous Processes. Econometric Theory, 1992, 8, 489-500.	0.6	234
44	Consistent Covariance Matrix Estimation for Dependent Heterogeneous Processes. Econometrica, 1992, 60, 967.	2.6	136
45	Tests for Parameter Instability in Regressions with 1(1) Processes. Journal of Business and Economic Statistics, 1992, 10, 321-335.	1.8	585
46	Tests for Parameter Instability in Regressions with I(1) Processes. Journal of Business and Economic Statistics, 1992, 10, 321.	1.8	572
47	Efficient estimation and testing of cointegrating vectors in the presence of deterministic trends. Journal of Econometrics, 1992, 53, 87-121.	3.5	157
48	Heteroskedastic cointegration. Journal of Econometrics, 1992, 54, 139-158.	3.5	61
49	Testing for parameter instability in linear models. Journal of Policy Modeling, 1992, 14, 517-533.	1.7	526
50	Strong Laws for Dependent Heterogeneous Processes. Econometric Theory, 1991, 7, 213-221.	0.6	47
51	Statistical Inference in Instrumental Variables Regression with I(1) Processes. Review of Economic Studies, 1990, 57, 99.	2.9	3,098
52	On Efficient, Robust, and Adaptive Estimation in Cointegrated Models. , 0, , 241-265.		1
53	Nonlinear IV Panel Unit Root Tests. , 0, , 334-358.		2
54	Forecasting with Factor-Augmented Regression: A Frequentist Model Averaging Approach, Second Version. SSRN Electronic Journal, 0, , .	0.4	2

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