

Tiemen Woutersen

List of Publications by Year in descending order

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Version: 2024-02-01

15
papers

303
citations

1684188

5
h-index

1199594

12
g-index

15
all docs

15
docs citations

15
times ranked

161
citing authors

#	ARTICLE	IF	CITATIONS
1	Instrumental variable estimation with heteroskedasticity and many instruments. <i>Quantitative Economics</i> , 2012, 3, 211-255.	1.4	77
2	DYNAMIC TIME SERIES BINARY CHOICE. <i>Econometric Theory</i> , 2011, 27, 673-702.	0.7	73
3	ASYMPTOTIC DISTRIBUTION OF JIVE IN A HETEROSKEDASTIC IV REGRESSION WITH MANY INSTRUMENTS. <i>Econometric Theory</i> , 2012, 28, 42-86.	0.7	63
4	Testing overidentifying restrictions with many instruments and heteroskedasticity. <i>Journal of Econometrics</i> , 2014, 178, 15-21.	6.5	38
5	Identification and estimation of single-index models with measurement error and endogeneity. <i>Econometrics Journal</i> , 2015, 18, 347-362.	2.3	11
6	Instrumental Variable Estimation with Heteroskedasticity and Many Instruments. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
7	Identification in nonseparable models with measurement errors and endogeneity. <i>Economics Letters</i> , 2016, 144, 33-36.	1.9	5
8	Increasing the power of specification tests. <i>Journal of Econometrics</i> , 2019, 211, 166-175.	6.5	5
9	Asymptotic Distribution of JIVE in a Heteroskedastic IV Regression with Many Instruments. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
10	Testing Overidentifying Restrictions with Many Instruments and Heteroskedasticity. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
11	Combining Two Consistent Estimators. <i>Advances in Econometrics</i> , 2012, , 33-53.	0.3	4
12	Estimating the Derivative Function and Counterfactuals in Duration Models with Heterogeneity. <i>Econometric Reviews</i> , 2014, 33, 472-496.	1.1	4
13	An Expository Note on the Existence of Moments of Fuller and HFUL Estimators. <i>Advances in Econometrics</i> , 2012, , 87-106.	0.3	3
14	A Simple GMM Estimator for the Semiparametric Mixed Proportional Hazard Model. <i>Journal of Econometric Methods</i> , 2013, 2, 1-23.	0.6	3
15	A Balanced Portfolio Can Have a Higher Geometric Return Than the Risky Asset. <i>Journal of Risk and Financial Management</i> , 2021, 14, 409.	2.3	1