

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