

# Douglas G Steigerwald

## List of Publications by Year in descending order

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17  
papers

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citations

1040056

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times ranked

228  
citing authors

#	ARTICLE	IF	CITATIONS
1	Asymptotic Bias for Quasi-Maximum-Likelihood Estimators in Conditional Heteroskedasticity Models. <i>Econometrica</i> , 1997, 65, 587.	4.2	134
2	Asymptotic Behavior of a $\tau$ -Test Robust to Cluster Heterogeneity. <i>Review of Economics and Statistics</i> , 2017, 99, 698-709.	4.3	93
3	Testing for absolute purchasing power parity. <i>Journal of International Money and Finance</i> , 1996, 15, 783-796.	2.5	27
4	Adaptive estimation in time series regression models. <i>Journal of Econometrics</i> , 1992, 54, 251-275.	6.5	26
5	Inference for Clustered Data. <i>The Stata Journal</i> , 2018, 18, 447-460.	2.2	24
6	On the finite sample behavior of adaptive estimators. <i>Journal of Econometrics</i> , 1992, 54, 371-400.	6.5	17
7	Purchasing power parity, unit roots, and dynamic structure. <i>Journal of Empirical Finance</i> , 1996, 2, 343-357.	1.8	16
8	Testing for Regime Switching: A Comment. <i>Econometrica</i> , 2012, 80, 1809-1812.	4.2	14
9	How much potable water is saved by wastewater recycling? Quasi-experimental evidence from California. <i>Resources, Conservation and Recycling</i> , 2022, 176, 105948.	10.8	9
10	Markov Regime-Switching Tests: Asymptotic Critical Values. <i>Journal of Econometric Methods</i> , 2013, 2, .	0.6	8
11	Causal inference for quantifying displaced primary production from recycling. <i>Journal of Cleaner Production</i> , 2019, 210, 1076-1084.	9.3	8
12	Adaptive testing in arch models. <i>Econometric Reviews</i> , 2000, 19, 145-174.	1.1	2
13	Measuring Heterogeneous Effects of Environmental Policies Using Panel Data. <i>Journal of the Association of Environmental and Resource Economists</i> , 2021, 8, 277-313.	1.5	2
14	Obtaining Critical Values for Test of Markov Regime Switching. <i>The Stata Journal</i> , 2014, 14, 481-498.	2.2	1
15	Accurately sized test statistics with misspecified conditional homoskedasticity. <i>Journal of Statistical Computation and Simulation</i> , 2011, 81, 729-747.	1.2	0
16	Adaptive Estimation. , 2008, , 1-4.		0
17	Adaptive Estimation. , 2018, , 39-42.		0