Victor Chernozhukov

List of Publications by Year
in descending order

63 papers	6,488 citations	159585 30 h-index	149698 56 g-index
67 all docs	67 docs citations	67 times ranked	2612 citing authors

#	Article	IF	Citations
1	An IV Model of Quantile Treatment Effects. Econometrica, 2005, 73, 245-261.	4.2	659
2	An MCMC approach to classical estimation. Journal of Econometrics, 2003, 115, 293-346.	6.5	510
3	Estimation and Confidence Regions for Parameter Sets in Econometric Models. Econometrica, 2007, 75, 1243-1284.	4.2	506
4	High-Dimensional Methods and Inference on Structural and Treatment Effects. Journal of Economic Perspectives, 2014, 28, 29-50.	5.9	412
5	Instrumental quantile regression inference for structural and treatment effect models. Journal of Econometrics, 2006, 132, 491-525.	6.5	405
6	Inference on Counterfactual Distributions. Econometrica, 2013, 81, 2205-2268.	4.2	352
7	Instrumental variable quantile regression: A robust inference approach. Journal of Econometrics, 2008, 142, 379-398.	6.5	347
8	Quantile and Probability Curves Without Crossing. Econometrica, 2010, 78, 1093-1125.	4.2	319
9	Quantile Regression under Misspecification, with an Application to the U.S. Wage Structure. Econometrica, 2006, 74, 539-563.	4.2	280
10	Intersection Bounds: Estimation and Inference. Econometrica, 2013, 81, 667-737.	4.2	231
11	Three-Step Censored Quantile Regression and Extramarital Affairs. Journal of the American Statistical Association, 2002, 97, 872-882.	3.1	168
12	Conditional value-at-risk: Aspects of modeling and estimation. Empirical Economics, 2001, 26, 271-292.	3.0	160
13	Average and Quantile Effects in Nonseparable Panel Models. Econometrica, 2013, 81, 535-580.	4.2	148
14	The Effects of 401(K) Participation on the Wealth Distribution: An Instrumental Quantile Regression Analysis. Review of Economics and Statistics, 2004, 86, 735-751.	4.3	133
15	Some new asymptotic theory for least squares series: Pointwise and uniform results. Journal of Econometrics, 2015, 186, 345-366.	6.5	126
16	Gaussian approximation of suprema of empirical processes. Annals of Statistics, 2014, 42, .	2.6	125
17	Post-Selection Inference for Generalized Linear Models With Many Controls. Journal of Business and Economic Statistics, 2016, 34, 606-619.	2.9	100
18	Quantile regression with censoring and endogeneity. Journal of Econometrics, 2015, 186, 201-221.	6.5	99

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19	Valid Post-Selection and Post-Regularization Inference: An Elementary, General Approach. Annual Review of Economics, 2015, 7, 649-688.	5.5	91
20	Comparison and anti-concentration bounds for maxima of Gaussian random vectors. Probability Theory and Related Fields, 2015, 162, 47-70.	1.8	87
21	Inference in High-Dimensional Panel Models With an Application to Gun Control. Journal of Business and Economic Statistics, 2016, 34, 590-605.	2.9	86
22	Fragility of asymptotic agreement under Bayesian learning. Theoretical Economics, 2016, 11, 187-225.	0.8	85
23	Anti-concentration and honest, adaptive confidence bands. Annals of Statistics, 2014, 42, .	2.6	82
24	Likelihood Estimation and Inference in a Class of Nonregular Econometric Models. Econometrica, 2004, 72, 1445-1480.	4.2	79
25	The Impact of Big Data on Firm Performance: An Empirical Investigation. AEA Papers and Proceedings American Economic Association, 2019, 109, 33-37.	1.2	76
26	Local Identification of Nonparametric and Semiparametric Models. Econometrica, 2014, 82, 785-809.	4.2	68
27	Debiased machine learning of conditional average treatment effects and other causal functions. Econometrics Journal, 2021, 24, 264-289.	2.3	52
28	Finite sample inference for quantile regression models. Journal of Econometrics, 2009, 152, 93-103.	6.5	47
29	On the computational complexity of MCMC-based estimators in large samples. Annals of Statistics, 2009, 37, .	2.6	47
30	Inference on Causal and Structural Parameters using Many Moment Inequalities. Review of Economic Studies, 2019, 86, 1867-1900.	5.4	45
31	Inference on Counterfactual Distributions. SSRN Electronic Journal, 0, , .	0.4	41
32	Conditional quantile processes based on series or many regressors. Journal of Econometrics, 2019, 213, 4-29.	6.5	39
33	Inference for High-Dimensional Sparse Econometric Models. , 2013, , 245-295.		34
34	Implementing Intersection Bounds in Stata. The Stata Journal, 2015, 15, 21-44.	2.2	31
35	Nonparametric identification in panels using quantiles. Journal of Econometrics, 2015, 188, 378-392.	6.5	31
36	Uniformly valid post-regularization confidence regions for many functional parameters in z-estimation framework. Annals of Statistics, 2018, 46, 3643-3675.	2.6	31

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37	The association of opening Kâ€"12 schools with the spread of COVID-19 in the United States: County-level panel data analysis. Proceedings of the National Academy of Sciences of the United States of America, 2021, 118, .	7.1	31
38	Inference approaches for instrumental variable quantile regression. Economics Letters, 2007, 95, 272-277.	1.9	30
39	Valid Post-Selection Inference in High-Dimensional Approximately Sparse Quantile Regression Models. Journal of the American Statistical Association, 2019, 114, 749-758.	3.1	28
40	Rearranging Edgeworthâ€"Cornishâ€"Fisher expansions. Economic Theory, 2010, 42, 419-435.	0.9	25
41	On cross-validated Lasso in high dimensions. Annals of Statistics, 2021, 49, .	2.6	22
42	An IV Model of Quantile Treatment Effects. SSRN Electronic Journal, 0, , .	0.4	17
43	Fast algorithms for the quantile regression process. Empirical Economics, 2022, 62, 7-33.	3.0	16
44	Semiparametric estimation of structural functions in nonseparable triangular models. Quantitative Economics, 2020, 11, 503-533.	1.4	15
45	Distributional conformal prediction. Proceedings of the National Academy of Sciences of the United States of America, 2021, 118, .	7.1	15
46	Automatic Debiased Machine Learning of Causal and Structural Effects. Econometrica, 2022, 90, 967-1027.	4.2	15
47	Generic Inference on Quantile and Quantile Effect Functions for Discrete Outcomes. Journal of the American Statistical Association, 2020, 115, 123-137.	3.1	14
48	Inference on sets in finance. Quantitative Economics, 2015, 6, 309-358.	1.4	13
49	The Reduced Form: A Simple Approach to Inference with Weak Instruments. SSRN Electronic Journal, 2005, , .	0.4	12
50	Set identification and sensitivity analysis with Tobin regressors. Quantitative Economics, 2010, 1, 255-277.	1.4	11
51	LASSO-driven inference in time and space. Annals of Statistics, 2021, 49, .	2.6	11
52	Inference on Quantile Regression Process, An Alternative. SSRN Electronic Journal, 0, , .	0.4	9
53	LASSO-Driven Inference in Time and Space. SSRN Electronic Journal, 2018, , .	0.4	8
54	Vector quantile regression beyond the specified case. Journal of Multivariate Analysis, 2017, 161, 96-102.	1.0	7

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55	Finite Sample Inference for Quantile Regression Models. SSRN Electronic Journal, 0, , .	0.4	7
56	Instrumental Variable Quantile Regression. SSRN Electronic Journal, 2004, , .	0.4	6
57	Nonseparable multinomial choice models in cross-section and panel data. Journal of Econometrics, 2019, 211, 104-116.	6.5	6
58	Debiased machine learning of global and local parameters using regularized Riesz representers. Econometrics Journal, 2022, 25, 576-601.	2.3	6
59	Posterior inference in curved exponential families under increasing dimensions. Econometrics Journal, 2014, 17, S75-S100.	2.3	5
60	Network and panel quantile effects via distribution regression. Journal of Econometrics, 2020, , .	6.5	4
61	On the Computational Complexity of MCMC-Based Estimators in Large Samples. SSRN Electronic Journal, 0, , .	0.4	4
62	Vector quantile regression and optimal transport, from theory to numerics. Empirical Economics, 2022, 62, 35-62.	3.0	3
63	Posterior Inference in Curved Exponential Families Under Increasing Dimensions. SSRN Electronic Journal, 0, , .	0.4	0