

Victor Chernozhukov

List of Publications by Year in descending order

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63
papers

6,488
citations

159525

30
h-index

149623

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. <i>Econometrica</i> , 2005, 73, 245-261.	2.6	659
2	An MCMC approach to classical estimation. <i>Journal of Econometrics</i> , 2003, 115, 293-346.	3.5	510
3	Estimation and Confidence Regions for Parameter Sets in Econometric Models. <i>Econometrica</i> , 2007, 75, 1243-1284.	2.6	506
4	High-Dimensional Methods and Inference on Structural and Treatment Effects. <i>Journal of Economic Perspectives</i> , 2014, 28, 29-50.	2.7	412
5	Instrumental quantile regression inference for structural and treatment effect models. <i>Journal of Econometrics</i> , 2006, 132, 491-525.	3.5	405
6	Inference on Counterfactual Distributions. <i>Econometrica</i> , 2013, 81, 2205-2268.	2.6	352
7	Instrumental variable quantile regression: A robust inference approach. <i>Journal of Econometrics</i> , 2008, 142, 379-398.	3.5	347
8	Quantile and Probability Curves Without Crossing. <i>Econometrica</i> , 2010, 78, 1093-1125.	2.6	319
9	Quantile Regression under Misspecification, with an Application to the U.S. Wage Structure. <i>Econometrica</i> , 2006, 74, 539-563.	2.6	280
10	Intersection Bounds: Estimation and Inference. <i>Econometrica</i> , 2013, 81, 667-737.	2.6	231
11	Three-Step Censored Quantile Regression and Extramarital Affairs. <i>Journal of the American Statistical Association</i> , 2002, 97, 872-882.	1.8	168
12	Conditional value-at-risk: Aspects of modeling and estimation. <i>Empirical Economics</i> , 2001, 26, 271-292.	1.5	160
13	Average and Quantile Effects in Nonseparable Panel Models. <i>Econometrica</i> , 2013, 81, 535-580.	2.6	148
14	The Effects of 401(K) Participation on the Wealth Distribution: An Instrumental Quantile Regression Analysis. <i>Review of Economics and Statistics</i> , 2004, 86, 735-751.	2.3	133
15	Some new asymptotic theory for least squares series: Pointwise and uniform results. <i>Journal of Econometrics</i> , 2015, 186, 345-366.	3.5	126
16	Gaussian approximation of suprema of empirical processes. <i>Annals of Statistics</i> , 2014, 42, .	1.4	125
17	Post-Selection Inference for Generalized Linear Models With Many Controls. <i>Journal of Business and Economic Statistics</i> , 2016, 34, 606-619.	1.8	100
18	Quantile regression with censoring and endogeneity. <i>Journal of Econometrics</i> , 2015, 186, 201-221.	3.5	99

#	ARTICLE	IF	CITATIONS
19	Valid Post-Selection and Post-Regularization Inference: An Elementary, General Approach. Annual Review of Economics, 2015, 7, 649-688.	2.4	91
20	Comparison and anti-concentration bounds for maxima of Gaussian random vectors. Probability Theory and Related Fields, 2015, 162, 47-70.	0.9	87
21	Inference in High-Dimensional Panel Models With an Application to Gun Control. Journal of Business and Economic Statistics, 2016, 34, 590-605.	1.8	86
22	Fragility of asymptotic agreement under Bayesian learning. Theoretical Economics, 2016, 11, 187-225.	0.5	85
23	Anti-concentration and honest, adaptive confidence bands. Annals of Statistics, 2014, 42, .	1.4	82
24	Likelihood Estimation and Inference in a Class of Nonregular Econometric Models. Econometrica, 2004, 72, 1445-1480.	2.6	79
25	The Impact of Big Data on Firm Performance: An Empirical Investigation. AEA Papers and Proceedings American Economic Association, 2019, 109, 33-37.	0.7	76
26	Local Identification of Nonparametric and Semiparametric Models. Econometrica, 2014, 82, 785-809.	2.6	68
27	Debiased machine learning of conditional average treatment effects and other causal functions. Econometrics Journal, 2021, 24, 264-289.	1.2	52
28	Finite sample inference for quantile regression models. Journal of Econometrics, 2009, 152, 93-103.	3.5	47
29	On the computational complexity of MCMC-based estimators in large samples. Annals of Statistics, 2009, 37, .	1.4	47
30	Inference on Causal and Structural Parameters using Many Moment Inequalities. Review of Economic Studies, 2019, 86, 1867-1900.	2.9	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.	3.5	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.	0.9	31
35	Nonparametric identification in panels using quantiles. Journal of Econometrics, 2015, 188, 378-392.	3.5	31
36	Uniformly valid post-regularization confidence regions for many functional parameters in z-estimation framework. Annals of Statistics, 2018, 46, 3643-3675.	1.4	31

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37	The association of opening Käuml;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, .	3.3	31
38	Inference approaches for instrumental variable quantile regression. Economics Letters, 2007, 95, 272-277.	0.9	30
39	Valid Post-Selection Inference in High-Dimensional Approximately Sparse Quantile Regression Models. Journal of the American Statistical Association, 2019, 114, 749-758.	1.8	28
40	Rearranging EdgeworthÉc;CornishÉc;Fisher expansions. Economic Theory, 2010, 42, 419-435.	0.5	25
41	On cross-validated Lasso in high dimensions. Annals of Statistics, 2021, 49, .	1.4	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.	1.5	16
44	Semiparametric estimation of structural functions in nonseparable triangular models. Quantitative Economics, 2020, 11, 503-533.	0.9	15
45	Distributional conformal prediction. Proceedings of the National Academy of Sciences of the United States of America, 2021, 118, .	3.3	15
46	Automatic Debiased Machine Learning of Causal and Structural Effects. Econometrica, 2022, 90, 967-1027.	2.6	15
47	Generic Inference on Quantile and Quantile Effect Functions for Discrete Outcomes. Journal of the American Statistical Association, 2020, 115, 123-137.	1.8	14
48	Inference on sets in finance. Quantitative Economics, 2015, 6, 309-358.	0.9	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.	0.9	11
51	LASSO-driven inference in time and space. Annals of Statistics, 2021, 49, .	1.4	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.	0.5	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.	3.5	6
58	Debiased machine learning of global and local parameters using regularized Riesz representers. Econometrics Journal, 2022, 25, 576-601.	1.2	6
59	Posterior inference in curved exponential families under increasing dimensions. Econometrics Journal, 2014, 17, S75-S100.	1.2	5
60	Network and panel quantile effects via distribution regression. Journal of Econometrics, 2020, , .	3.5	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.	1.5	3
63	Posterior Inference in Curved Exponential Families Under Increasing Dimensions. SSRN Electronic Journal, 0, , .	0.4	0