Victor Chernozhukov

List of Publications by Year
in descending order

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	Fast algorithms for the quantile regression process. Empirical Economics, 2022, 62, 7-33.	1.5	16
2	Vector quantile regression and optimal transport, from theory to numerics. Empirical Economics, 2022, 62, 35-62.	1.5	3
3	Debiased machine learning of global and local parameters using regularized Riesz representers. Econometrics Journal, 2022, 25, 576-601.	1.2	6
4	Automatic Debiased Machine Learning of Causal and Structural Effects. Econometrica, 2022, 90, 967-1027.	2.6	15
5	Debiased machine learning of conditional average treatment effects and other causal functions. Econometrics Journal, 2021, 24, 264-289.	1.2	52
6	On cross-validated Lasso in high dimensions. Annals of Statistics, 2021, 49, .	1.4	22
7	LASSO-driven inference in time and space. Annals of Statistics, 2021, 49, .	1.4	11
8	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, .	3.3	31
9	Distributional conformal prediction. Proceedings of the National Academy of Sciences of the United States of America, 2021, 118, .	3.3	15
10	Generic Inference on Quantile and Quantile Effect Functions for Discrete Outcomes. Journal of the American Statistical Association, 2020, 115, 123-137.	1.8	14
11	Network and panel quantile effects via distribution regression. Journal of Econometrics, 2020, , .	3.5	4
12	Semiparametric estimation of structural functions in nonseparable triangular models. Quantitative Economics, 2020, 11, 503-533.	0.9	15
13	Conditional quantile processes based on series or many regressors. Journal of Econometrics, 2019, 213, 4-29.	3.5	39
14	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
15	Inference on Causal and Structural Parameters using Many Moment Inequalities. Review of Economic Studies, 2019, 86, 1867-1900.	2.9	45
16	Nonseparable multinomial choice models in cross-section and panel data. Journal of Econometrics, 2019, 211, 104-116.	3.5	6
17	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
18	LASSO-Driven Inference in Time and Space. SSRN Electronic Journal, 2018, , .	0.4	8

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19	Uniformly valid post-regularization confidence regions for many functional parameters in z-estimation framework. Annals of Statistics, 2018, 46, 3643-3675.	1.4	31
20	Vector quantile regression beyond the specified case. Journal of Multivariate Analysis, 2017, 161, 96-102.	0.5	7
21	Fragility of asymptotic agreement under Bayesian learning. Theoretical Economics, 2016, 11, 187-225.	0.5	85
22	Post-Selection Inference for Generalized Linear Models With Many Controls. Journal of Business and Economic Statistics, 2016, 34, 606-619.	1.8	100
23	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
24	Inference on sets in finance. Quantitative Economics, 2015, 6, 309-358.	0.9	13
25	Implementing Intersection Bounds in Stata. The Stata Journal, 2015, 15, 21-44.	0.9	31
26	Some new asymptotic theory for least squares series: Pointwise and uniform results. Journal of Econometrics, 2015, 186, 345-366.	3.5	126
27	Valid Post-Selection and Post-Regularization Inference: An Elementary, General Approach. Annual Review of Economics, 2015, 7, 649-688.	2.4	91
28	Nonparametric identification in panels using quantiles. Journal of Econometrics, 2015, 188, 378-392.	3.5	31
29	Quantile regression with censoring and endogeneity. Journal of Econometrics, 2015, 186, 201-221.	3.5	99
30	Comparison and anti-concentration bounds for maxima of Gaussian random vectors. Probability Theory and Related Fields, 2015, 162, 47-70.	0.9	87
31	Posterior inference in curved exponential families under increasing dimensions. Econometrics Journal, 2014, 17, S75-S100.	1.2	5
32	Local Identification of Nonparametric and Semiparametric Models. Econometrica, 2014, 82, 785-809.	2.6	68
33	Gaussian approximation of suprema of empirical processes. Annals of Statistics, 2014, 42, .	1.4	125
34	Anti-concentration and honest, adaptive confidence bands. Annals of Statistics, 2014, 42, .	1.4	82
35	High-Dimensional Methods and Inference on Structural and Treatment Effects. Journal of Economic Perspectives, 2014, 28, 29-50.	2.7	412
36	Inference on Counterfactual Distributions. Econometrica, 2013, 81, 2205-2268.	2.6	352

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37	Average and Quantile Effects in Nonseparable Panel Models. Econometrica, 2013, 81, 535-580.	2.6	148
38	Inference for High-Dimensional Sparse Econometric Models. , 2013, , 245-295.		34
39	Intersection Bounds: Estimation and Inference. Econometrica, 2013, 81, 667-737.	2.6	231
40	Quantile and Probability Curves Without Crossing. Econometrica, 2010, 78, 1093-1125.	2.6	319
41	Rearranging Edgeworthâ€"Cornishâ€"Fisher expansions. Economic Theory, 2010, 42, 419-435.	0.5	25
42	Set identification and sensitivity analysis with Tobin regressors. Quantitative Economics, 2010, 1, 255-277.	0.9	11
43	Finite sample inference for quantile regression models. Journal of Econometrics, 2009, 152, 93-103.	3.5	47
44	On the computational complexity of MCMC-based estimators in large samples. Annals of Statistics, 2009, 37, .	1.4	47
45	Instrumental variable quantile regression: A robust inference approach. Journal of Econometrics, 2008, 142, 379-398.	3.5	347
46	Inference approaches for instrumental variable quantile regression. Economics Letters, 2007, 95, 272-277.	0.9	30
47	Estimation and Confidence Regions for Parameter Sets in Econometric Models. Econometrica, 2007, 75, 1243-1284.	2.6	506
48	Quantile Regression under Misspecification, with an Application to the U.S. Wage Structure. Econometrica, 2006, 74, 539-563.	2.6	280
49	Instrumental quantile regression inference for structural and treatment effect models. Journal of Econometrics, 2006, 132, 491-525.	3.5	405
50	An IV Model of Quantile Treatment Effects. Econometrica, 2005, 73, 245-261.	2.6	659
51	The Reduced Form: A Simple Approach to Inference with Weak Instruments. SSRN Electronic Journal, 2005, , .	0.4	12
52	Instrumental Variable Quantile Regression. SSRN Electronic Journal, 2004, , .	0.4	6
53	The Effects of 401(K) Participation on the Wealth Distribution: An Instrumental Quantile Regression Analysis. Review of Economics and Statistics, 2004, 86, 735-751.	2.3	133
54	Likelihood Estimation and Inference in a Class of Nonregular Econometric Models. Econometrica, 2004, 72, 1445-1480.	2.6	79

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55	An MCMC approach to classical estimation. Journal of Econometrics, 2003, 115, 293-346.	3.5	510
56	Three-Step Censored Quantile Regression and Extramarital Affairs. Journal of the American Statistical Association, 2002, 97, 872-882.	1.8	168
57	Conditional value-at-risk: Aspects of modeling and estimation. Empirical Economics, 2001, 26, 271-292.	1.5	160
58	Inference on Counterfactual Distributions. SSRN Electronic Journal, 0, , .	0.4	41
59	An IV Model of Quantile Treatment Effects. SSRN Electronic Journal, 0, , .	0.4	17
60	Inference on Quantile Regression Process, An Alternative. SSRN Electronic Journal, 0, , .	0.4	9
61	Finite Sample Inference for Quantile Regression Models. SSRN Electronic Journal, 0, , .	0.4	7
62	On the Computational Complexity of MCMC-Based Estimators in Large Samples. SSRN Electronic Journal, 0, , .	0.4	4
63	Posterior Inference in Curved Exponential Families Under Increasing Dimensions. SSRN Electronic Journal, 0, , .	0.4	0