Takashi Yamagata

List of Publications by Year
in descending order

19 papers	4,932 citations	933447 10 h-index	996975 15 g-index
19 all docs	19 docs citations	19 times ranked	1571 citing authors

#	Article	IF	Citations
1	Estimation of Sparsity-Induced Weak Factor Models. Journal of Business and Economic Statistics, 2023, 41, 213-227.	2.9	9
2	Inference in Sparsity-Induced Weak Factor Models. Journal of Business and Economic Statistics, 2023, 41, 126-139.	2.9	6
3	A Robust Approach to Heteroscedasticity, Error Serial Correlation and Slope Heterogeneity in Linear Models with Interactive Effects for Large Panel Data. Journal of Business and Economic Statistics, 2023, 41, 862-875.	2.9	0
4	Instrumental variable estimation of dynamic linear panel data models with defactored regressors and a multifactor error structure. Journal of Econometrics, 2021, 220, 416-446.	6.5	36
5	A heteroskedasticity robust Breuschâ€“Pagan test for Contemporaneous correlation in dynamic panel data models. Journal of Econometrics, 2017, 198, 209-230.	6.5	46
6	A Heteroskedasticity-Robust<i>F</i>-Test Statistic for Individual Effects. Econometric Reviews, 2014, 33, 431-471.	1.1	2
7	The spatial and temporal diffusion of house prices in the UK. Journal of Urban Economics, 2011, 69, 2-23.	4.4	232
8	A spatio-temporal model of house prices in the USA. Journal of Econometrics, 2010, 158, 160-173.	6.5	354
9	A test of cross section dependence for a linear dynamic panel model with regressors. Journal of Econometrics, 2009, 148, 149-161.	6.5	167
10	Pairwise Tests of Purchasing Power Parity. Econometric Reviews, 2009, 28, 495-521.	1.1	52
11	Testing slope homogeneity in large panels. Journal of Econometrics, 2008, 142, 50-93.	6.5	2,666
12	A joint serial correlation test for linear panel data models. Journal of Econometrics, 2008, 146, 135-145.	6.5	18
13	A bias-adjusted LM test of error cross-section independence. Econometrics Journal, 2008, 11, 105-127.	2.3	1,300
14	The small sample performance of the Wald test in the sample selection model under the multicollinearity problem. Economics Letters, 2006, 93, 75-81.	1.9	4
15	The asymptotic distribution of the Fâ€‘test statistic for individual effects. Econometrics Journal, 2006, 9, 404-422.	2.3	16
16	On Testing Sample Selection Bias Under the Multicollinearity Problem. Econometric Reviews, 2005, 24, 467-481.	1.1	6
17	A Robust Approach to Heteroskedasticity, Error Serial Correlation and Slope Heterogeneity for Large Linear Panel Data Models with Interactive Effects. SSRN Electronic Journal, 0, , .	0.4	3
18	Instrumental Variable Estimation of Dynamic Linear Panel Data Models with Defactored Regressors and a Multifactor Error Structure. SSRN Electronic Journal, 0, , .	0.4	0

#	Article	IF	Citations
19	Testing for Alpha in Linear Factor Pricing Models with a Large Number of Securities. SSRN Electronic Journal, 0, , .	0.4	15