Keith Knight

List of Publications by Year
in descending order

22 papers	3,611 citations	623734 14 h-index	794594 19 g-index
25 all docs	25 docs citations	25 times ranked	2791 citing authors

#	Article	IF	Citations
1	Sparsity and Smoothness Via the Fused Lasso. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2005, 67, 91-108.	2.2	1,757
2	Asymptotics for lasso-type estimators. Annals of Statistics, 2000, 28, 1356.	2.6	758
3	Limiting distributions for $Lsb 1$ regression estimators under general conditions. Annals of Statistics, 1998, 26, 755.	2.6	374
4	M-estimation for autoregressions with infinite variance. Stochastic Processes and Their Applications, 1992, 40, 145-180.	0.9	201
5	Limit theory for autoregressive-parameter estimates in an infinite-variance random walk. Canadian Journal of Statistics, 1989, 17, 261-278.	0.9	96
6	Stable Non-Gaussian Random ProcessesGennady Samorodnitsky and Murad S. Taqqu Chapman and Hall, 1994. Econometric Theory, 1997, 13, 133-142.	0.7	95
7	Limit Theory for <i>M</i>-Estimates in an Integrated Infinite Variance. Econometric Theory, 1991, 7, 200-212.	0.7	50
8	Limiting Distributions of Linear Programming Estimators. Extremes, 2001, 4, 87-103.	1.0	42
9	Model Search by Bootstrap â€œBumpingâ€• Journal of Computational and Graphical Statistics, 1999, 8, 671-686.	1.7	37
10	RATE OF CONVERGENCE OF CENTRED ESTIMATES OF AUTOREGRESSIVE PARAMETERS FOR INFINITE VARIANCE AUTOREGRESSIONS. Journal of Time Series Analysis, 1987, 8, 51-60.	1.2	36
11	Estimation in Dynamic Linear Regression Models with Infinite Variance Errors. Econometric Theory, 1993, 9, 570-588.	0.7	34
12	An alternative to unit root tests: Bridge estimators differentiate between nonstationary versus stationary models and select optimal lag. Journal of Statistical Planning and Inference, 2013, 143, 691-715.	0.6	25
13	Quantile models and estimators for data analysis. Metrika, 2002, 55, 17-26.	0.8	23
14	Asymptotics forL1-estimators of regression parameters under heteroscedasticityY. Canadian Journal of Statistics, 1999, 27, 497-507.	0.9	22
15	SHRINKAGE ESTIMATION FOR NEARLY SINGULAR DESIGNS. Econometric Theory, 2008, 24, .	0.7	18
16	A Note on Unit Root Tests with Infinite Variance Noise. Econometric Reviews, 2009, 28, 314-334.	1.1	16
17	Asymptotics of the regression quantile basic solution under misspecification. Applications of Mathematics, 2008, 53, 223-234.	0.9	6
18	What are the Limiting Distributions of Quantile Estimators?. , 2002, , 47-65.		6

#	Article	IF	Citations
19	Asymptotic Theory for M-Estimators of Boundaries. , 2006, , 1-21.		5
20	A "Delta Method" Approach to Bahadur-Kiefer Theorems. Scandinavian Journal of Statistics, 1998, 25, 555-568.	1.4	3
21	No Country for Old Unit Root Tests: Bridge Estimators Differentiate between Nonstationary Versus Stationary Models and Select Optimal Lag. SSRN Electronic Journal, 0, , .	0.4	3
22	The Penalized Analytic Center Estimator. Econometric Reviews, 2016, 35, 1471-1484.	1.1	1