

# Keith Knight

## List of Publications by Year in descending order

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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	The Penalized Analytic Center Estimator. <i>Econometric Reviews</i> , 2016, 35, 1471-1484.	1.1	1
2	An alternative to unit root tests: Bridge estimators differentiate between nonstationary versus stationary models and select optimal lag. <i>Journal of Statistical Planning and Inference</i> , 2013, 143, 691-715.	0.6	25
3	A Note on Unit Root Tests with Infinite Variance Noise. <i>Econometric Reviews</i> , 2009, 28, 314-334.	1.1	16
4	Asymptotics of the regression quantile basic solution under misspecification. <i>Applications of Mathematics</i> , 2008, 53, 223-234.	0.9	6
5	SHRINKAGE ESTIMATION FOR NEARLY SINGULAR DESIGNS. <i>Econometric Theory</i> , 2008, 24, .	0.7	18
6	Asymptotic Theory for M-Estimators of Boundaries. , 2006, , 1-21.		5
7	Sparsity and Smoothness Via the Fused Lasso. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2005, 67, 91-108.	2.2	1,757
8	Quantile models and estimators for data analysis. <i>Metrika</i> , 2002, 55, 17-26.	0.8	23
9	What are the Limiting Distributions of Quantile Estimators?. , 2002, , 47-65.		6
10	Limiting Distributions of Linear Programming Estimators. <i>Extremes</i> , 2001, 4, 87-103.	1.0	42
11	Asymptotics for lasso-type estimators. <i>Annals of Statistics</i> , 2000, 28, 1356.	2.6	758
12	Asymptotics for L1-estimators of regression parameters under heteroscedasticity. <i>Canadian Journal of Statistics</i> , 1999, 27, 497-507.	0.9	22
13	Model Search by Bootstrap "Bumping". <i>Journal of Computational and Graphical Statistics</i> , 1999, 8, 671-686.	1.7	37
14	A "Delta Method" Approach to Bahadur-Kiefer Theorems. <i>Scandinavian Journal of Statistics</i> , 1998, 25, 555-568.	1.4	3
15	Limiting distributions for $L_1$ regression estimators under general conditions. <i>Annals of Statistics</i> , 1998, 26, 755.	2.6	374
16	Stable Non-Gaussian Random Processes Gennady Samorodnitsky and Murad S. Taqqu Chapman and Hall, 1994. <i>Econometric Theory</i> , 1997, 13, 133-142.	0.7	95
17	Estimation in Dynamic Linear Regression Models with Infinite Variance Errors. <i>Econometric Theory</i> , 1993, 9, 570-588.	0.7	34
18	M-estimation for autoregressions with infinite variance. <i>Stochastic Processes and Their Applications</i> , 1992, 40, 145-180.	0.9	201

#	ARTICLE	IF	CITATIONS
19	Limit Theory for $M$ -Estimates in an Integrated Infinite Variance. <i>Econometric Theory</i> , 1991, 7, 200-212.	0.7	50
20	Limit theory for autoregressive-parameter estimates in an infinite-variance random walk. <i>Canadian Journal of Statistics</i> , 1989, 17, 261-278.	0.9	96
21	RATE OF CONVERGENCE OF CENTRED ESTIMATES OF AUTOREGRESSIVE PARAMETERS FOR INFINITE VARIANCE AUTOREGRESSIONS. <i>Journal of Time Series Analysis</i> , 1987, 8, 51-60.	1.2	36
22	No Country for Old Unit Root Tests: Bridge Estimators Differentiate between Nonstationary Versus Stationary Models and Select Optimal Lag. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3