

Jan R Magnus

List of Publications by Year in descending order

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108
papers

4,318
citations

136950

32
h-index

138484

58
g-index

115
all docs

115
docs citations

115
times ranked

2327
citing authors

#	ARTICLE	IF	CITATIONS
1	The Commutation Matrix: Some Properties and Applications. <i>Annals of Statistics</i> , 1979, 7, 381.	2.6	404
2	A comparison of two model averaging techniques with an application to growth empirics. <i>Journal of Econometrics</i> , 2010, 154, 139-153.	6.5	267
3	Are Points in Tennis Independent and Identically Distributed? Evidence From a Dynamic Binary Panel Data Model. <i>Journal of the American Statistical Association</i> , 2001, 96, 500-509.	3.1	180
4	The Elimination Matrix: Some Lemmas and Applications. <i>SIAM Journal on Algebraic and Discrete Methods</i> , 1980, 1, 422-449.	0.8	167
5	The forecast combination puzzle: A simple theoretical explanation. <i>International Journal of Forecasting</i> , 2016, 32, 754-762.	6.5	163
6	Maximum likelihood estimation of the GLS model with unknown parameters in the disturbance covariance matrix. <i>Journal of Econometrics</i> , 1978, 7, 281-312.	6.5	155
7	On Differentiating Eigenvalues and Eigenvectors. <i>Econometric Theory</i> , 1985, 1, 179-191.	0.7	152
8	Tolerance of Cheating: An Analysis Across Countries. <i>Journal of Economic Education</i> , 2002, 33, 125-135.	1.3	132
9	On the harm that ignoring pretesting can cause. <i>Journal of Econometrics</i> , 2004, 122, 27-46.	6.5	118
10	Substitution between Energy and Non-Energy Inputs in the Netherlands 1950-1976. <i>International Economic Review</i> , 1979, 20, 465.	1.3	97
11	Matrix differential calculus with applications to simple, hadamard, and kronecker products. <i>Journal of Mathematical Psychology</i> , 1985, 29, 474-492.	1.8	97
12	Bayesian Model Averaging and Weighted-Average Least Squares: Equivariance, Stability, and Numerical Issues. <i>The Stata Journal</i> , 2011, 11, 518-544.	2.2	95
13	Symmetry, 0-1 Matrices and Jacobians: A Review. <i>Econometric Theory</i> , 1986, 2, 157-190.	0.7	88
14	Forecasting the winner of a tennis match. <i>European Journal of Operational Research</i> , 2003, 148, 257-267.	5.7	86
15	Multivariate error components analysis of linear and nonlinear regression models by maximum likelihood. <i>Journal of Econometrics</i> , 1982, 19, 239-285.	6.5	81
16	Natural Resources, Institutional Quality, and Economic Growth in China. <i>Environmental and Resource Economics</i> , 2014, 57, 323-343.	3.2	79
17	The moments of products of quadratic forms in normal variables*. <i>Statistica Neerlandica</i> , 1978, 32, 201-210.	1.6	70
18	The ET Interview: Professor J. Tinbergen. <i>Econometric Theory</i> , 1987, 3, 117-142.	0.7	69

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19	Notation in econometrics: a proposal for a standard. <i>Econometrics Journal</i> , 2002, 5, 76-90.	2.3	69
20	L-structured matrices and linear matrix equations. <i>Linear and Multilinear Algebra</i> , 1983, 14, 67-88.	1.0	65
21	Consistent maximum-likelihood estimation with dependent observations. <i>Journal of Econometrics</i> , 1986, 32, 253-285.	6.5	65
22	Estimation of Regression Coefficients of Interest when Other Regression Coefficients are of no Interest. <i>Econometrica</i> , 1999, 67, 639-643.	4.2	65
23	Maximum Likelihood Estimation of the Multivariate Normal Mixture Model. <i>Journal of the American Statistical Association</i> , 2009, 104, 1539-1549.	3.1	63
24	Records in Athletics Through Extreme-Value Theory. <i>Journal of the American Statistical Association</i> , 2008, 103, 1382-1391.	3.1	55
25	On the Advantage of Serving First in a Tennis Set: Four Years at Wimbledon. <i>Journal of the Royal Statistical Society: Series D (the Statistician)</i> , 1999, 48, 247-256.	0.2	50
26	Estimation of the mean of a univariate normal distribution with known variance. <i>Econometrics Journal</i> , 2002, 5, 225-236.	2.3	50
27	On tests and significance in econometrics. <i>Journal of Econometrics</i> , 1995, 67, 5-24.	6.5	47
28	WEIGHTED AVERAGE LEAST SQUARES (WALS): A SURVEY. <i>Journal of Economic Surveys</i> , 2016, 30, 117-148.	6.6	46
29	On the concept of matrix derivative. <i>Journal of Multivariate Analysis</i> , 2010, 101, 2200-2206.	1.0	45
30	ON THE FIRST-ORDER EFFICIENCY AND ASYMPTOTIC NORMALITY OF MAXIMUM LIKELIHOOD ESTIMATORS OBTAINED FROM DEPENDENT OBSERVATIONS. <i>Statistica Neerlandica</i> , 1986, 40, 169-188.	1.6	44
31	The exact multi-period mean-square forecast error for the first-order autoregressive model. <i>Journal of Econometrics</i> , 1988, 39, 327-346.	6.5	44
32	Econometric Applications of Maximum Likelihood Methods. <i>Economica</i> , 1988, 55, 136.	1.6	41
33	Weighted average least squares estimation with nonspherical disturbances and an application to the Hong Kong housing market. <i>Computational Statistics and Data Analysis</i> , 2011, 55, 1331-1341.	1.2	40
34	The expectation of products of quadratic forms in normal variables: the practice. <i>Statistica Neerlandica</i> , 1979, 33, 131-136.	1.6	33
35	The reliability of user authentication through keystroke dynamics. <i>Statistica Neerlandica</i> , 2009, 63, 432-449.	1.6	27
36	Global Warming and Local Dimming: The Statistical Evidence. <i>Journal of the American Statistical Association</i> , 2011, 106, 452-464.	3.1	27

#	ARTICLE	IF	CITATIONS
37	03.6.1 The Central Limit Theorem for Student's Distributionâ€™Solution. <i>Econometric Theory</i> , 2004, 20, .	0.7	26
38	Local sensitivity and diagnostic tests. <i>Econometrics Journal</i> , 2007, 10, 166-192.	2.3	26
39	The sensitivity of OLS when the variance matrix is (partially) unknown. <i>Journal of Econometrics</i> , 1999, 92, 295-323.	6.5	25
40	03.3.1. Normal's Deconvolution and the Independence of Sample Mean and Varianceâ€™Solution. <i>Econometric Theory</i> , 2004, 20, .	0.7	23
41	A Statistical Proof of the Transformation Theorem. , 2007, , 319-325.		23
42	The final set in a tennis match: Four years at Wimbledon. <i>Journal of Applied Statistics</i> , 1999, 26, 461-468.	1.3	20
43	Forecast accuracy after pretesting with an application to the stock market. <i>Journal of Forecasting</i> , 2004, 23, 251-274.	2.8	20
44	The efficiency of top agents: An analysis through service strategy in tennis. <i>Journal of Econometrics</i> , 2009, 148, 72-85.	6.5	20
45	Asymptotic Normmality of Maximum Likelihood Estimators Obtained from Normally Distributed but Dependent Observations. <i>Econometric Theory</i> , 1986, 2, 374-412.	0.7	18
46	Weighted-average least squares estimation of generalized linear models. <i>Journal of Econometrics</i> , 2018, 204, 1-17.	6.5	18
47	Inter-fuel substitution in Dutch manufacturing. <i>Applied Economics</i> , 1987, 19, 1639-1664.	2.2	17
48	NATIONAL ACCOUNTS ESTIMATION USING INDICATOR RATIOS. <i>Review of Income and Wealth</i> , 2000, 46, 329-350.	2.4	17
49	On the Maximum Likelihood Estimation of Multivariate Regression Models Containing Serially Correlated Error Components. <i>International Economic Review</i> , 1988, 29, 707.	1.3	16
50	The perception of small crime. <i>European Journal of Political Economy</i> , 2011, 27, 749-763.	1.8	16
51	Pareto utility. <i>Theory and Decision</i> , 2013, 75, 43-57.	1.0	16
52	Grade Expectations: Rationality and Overconfidence. <i>Frontiers in Psychology</i> , 2017, 8, 2346.	2.1	16
53	The Effect of New Balls in Tennis: Four Years at Wimbledon. <i>Journal of the Royal Statistical Society: Series D (the Statistician)</i> , 1999, 48, 239-246.	0.2	14
54	The Bias of Forecasts from a First-Order Autoregression. <i>Econometric Theory</i> , 1991, 7, 222-235.	0.7	13

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55	On levies to reduce the nitrogen surplus: The case of Dutch pig farms. <i>Environmental and Resource Economics</i> , 1994, 4, 455-478.	3.2	13
56	On the sensitivity of the usual t- and F-tests to covariance misspecification. <i>Journal of Econometrics</i> , 2000, 95, 157-176.	6.5	13
57	A representation theorem for $(trAP)^{1/p}$. <i>Linear Algebra and Its Applications</i> , 1987, 95, 127-134.	0.9	11
58	The exact multi-period mean-square forecast error for the first-order autoregressive model with an intercept. <i>Journal of Econometrics</i> , 1989, 42, 157-179.	6.5	11
59	Concept-Based Bayesian Model Averaging and Growth Empirics. <i>Oxford Bulletin of Economics and Statistics</i> , 2014, 76, 874-897.	1.7	11
60	The effect of health benefits on climate change mitigation policies. <i>Climatic Change</i> , 2014, 126, 229-243.	3.6	11
61	Design of the experiment. <i>Journal of Applied Econometrics</i> , 1997, 12, 459-465.	2.3	10
62	BALANCED VARIABLE ADDITION IN LINEAR MODELS. <i>Journal of Economic Surveys</i> , 2018, 32, 1183-1200.	6.6	10
63	A Statistical Explanation of the Dunning-Kruger Effect. <i>Frontiers in Psychology</i> , 2022, 13, 840180.	2.1	10
64	THE ASYMPTOTIC VARIANCE OF THE PSEUDO MAXIMUM LIKELIHOOD ESTIMATOR. <i>Econometric Theory</i> , 2007, 23, 1022.	0.7	9
65	Expected utility and catastrophic risk in a stochastic economy-climate model. <i>Journal of Econometrics</i> , 2020, 214, 110-129.	6.5	9
66	Non-Linear Estimation. <i>Econometric Theory</i> , 1986, 2, 297-300.	0.7	8
67	An experiment in applied econometrics—Call for participants. <i>Journal of Applied Econometrics</i> , 1995, 10, 213-216.	2.3	8
68	HANDBOOK OF MATRICES. <i>Econometric Theory</i> , 1998, 14, 379-380.	0.7	8
69	On Theil's errors. <i>Econometrics Journal</i> , 2005, 8, 39-54.	2.3	8
70	USING MACRO DATA TO OBTAIN BETTER MICRO FORECASTS. <i>Econometric Theory</i> , 2008, 24, .	0.7	8
71	A characterization of Bayesian robustness for a normal location parameter. <i>Sankhya B</i> , 2013, 75, 216-237.	0.9	8
72	On the estimation of a large sparse Bayesian system: The Snaer program. <i>Computational Statistics and Data Analysis</i> , 2008, 52, 4203-4224.	1.2	7

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73	Peer Reporting and the Perception of Fairness. De Economist, 2012, 160, 289-310.	1.4	7
74	Interpretation and use of sensitivity in econometrics, illustrated with forecast combinations. International Journal of Forecasting, 2015, 31, 769-781.	6.5	7
75	Bayesian Model Averaging and Weighted-Average Least Squares: Equivariance, Stability, and Numerical Issues. The Stata Journal, 2011, 11, 518-544.	2.2	7
76	The Success of Econometrics. De Economist, 1999, 147, 55-71.	1.4	6
77	Expected utility and catastrophic consumption risk. Insurance: Mathematics and Economics, 2015, 64, 306-312.	1.2	6
78	Adaptation for Mitigation. Environmental and Resource Economics, 2020, 75, 457-484.	3.2	6
79	The Jacobian of the exponential function. Journal of Economic Dynamics and Control, 2021, 127, 104122.	1.6	4
80	NOTES AND PROBLEMS A GENERAL BOUND FOR THE LIMITING DISTRIBUTION OF BREITUNG'S STATISTIC. Econometric Theory, 2008, 24, 1443-1455.	0.7	3
81	SPECIFICATION OF VARIANCE MATRICES FOR PANEL DATA MODELS. Econometric Theory, 2010, 26, 301-310.	0.7	3
82	Weighted-Average Least Squares Prediction. Econometric Reviews, 2016, 35, 1040-1074.	1.1	3
83	The estimation of normal mixtures with latent variables. Communications in Statistics - Theory and Methods, 2019, 48, 1255-1269.	1.0	3
84	Comments on "Unobservable Selection and Coefficient Stability: Theory and Evidence" and "Poorly Measured Confounders are More Useful on the Left Than on the Right". Journal of Business and Economic Statistics, 2019, 37, 217-222.	2.9	3
85	Zero-diagonality as a linear structure. Economics Letters, 2020, 196, 109513.	1.9	3
86	The Future of Academic Journals in a COVID-19 World. Sci, 2020, 2, 76.	3.0	2
87	DICE Simplified. Environmental Modeling and Assessment, 2021, 26, 1-12.	2.2	2
88	Sampling properties of the Bayesian posterior mean with an application to WALS estimation. Journal of Econometrics, 2022, 230, 299-317.	6.5	2
89	Earthquake Risk Embedded in Property Prices: Evidence From Five Japanese Cities. Journal of the American Statistical Association, 2022, 117, 82-93.	3.1	2
90	Gauss on least-squares and maximum-likelihood estimation. Archive for History of Exact Sciences, 0, , 1.	0.5	2

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91	Weak Versus Strong Dominance of Shrinkage Estimators. Journal of Quantitative Economics, 2021, 19, 239-266.	0.7	2
92	Weighted-Average Least Squares (WALS): Confidence and Prediction Intervals. Computational Economics, 2023, 61, 1637-1664.	2.6	2
93	The data: a brief description. Journal of Applied Econometrics, 1997, 12, 651-661.	2.3	1
94	Least-Squares Autoregression with Near-unit Root. Advanced Studies in Theoretical and Applied Econometrics, 2000, , 157-173.	0.1	1
95	The Missing Tablet: Comment on Peter Kennedy's Ten Commandments. Journal of Economic Surveys, 2002, 16, 605-609.	6.6	1
96	Bayesian integration of large SNA data frameworks with an application to Guatemala. Journal of Economic and Social Measurement, 2012, 37, 277-316.	0.7	1
97	Posterior moments and quantiles for the normal location model with Laplace prior. Communications in Statistics - Theory and Methods, 2021, 50, 4039-4049.	1.0	1
98	Earthquake Risk Embedded in Property Prices: Evidence from Five Japanese Cities. SSRN Electronic Journal, 0, , .	0.4	1
99	An Eigenvalue Problem. Econometric Theory, 1986, 2, 290-290.	0.7	0
100	An Eigenvalue Problem " Solution. Econometric Theory, 1987, 3, 467-469.	0.7	0
101	Specification Analysis in the Linear Model.. Economica, 1988, 55, 555.	1.6	0
102	The Moore-Penrose Inverse of a Symmetric Matrix. Econometric Theory, 1992, 8, 585-586.	0.7	0
103	Organization of the experiment. Journal of Applied Econometrics, 1997, 12, 467-476.	2.3	0
104	03.6.1. The Central Limit Theorem for Student's Distribution. Econometric Theory, 2003, 19, .	0.7	0
105	03.4.1. Normal's Deconvolution and the Independence of Sample Mean and Variance. Econometric Theory, 2003, 19, .	0.7	0
106	On Using the t-Ratio as a Diagnostic. Econometrics, 2019, 7, 24.	0.9	0
107	Pretesting. , 2008, , 1-7.		0
108	Pretesting. , 2018, , 10671-10677.		0