Jan R Magnus

List of Publications by Year
in descending order

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	Weighted-Average Least Squares (WALS): Confidence and Prediction Intervals. Computational Economics, 2023, 61, 1637-1664.	2.6	2
2	Sampling properties of the Bayesian posterior mean with an application to WALS estimation. Journal of Econometrics, 2022, 230, 299-317.	6.5	2
3	Earthquake Risk Embedded in Property Prices: Evidence From Five Japanese Cities. Journal of the American Statistical Association, 2022, 117, 82-93.	3.1	2
4	A Statistical Explanation of the Dunningâ€“Kruger Effect. Frontiers in Psychology, 2022, 13, 840180.	2.1	10
5	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
6	DICE Simplified. Environmental Modeling and Assessment, 2021, 26, 1-12.	2.2	2
7	The Jacobian of the exponential function. Journal of Economic Dynamics and Control, 2021, 127, 104122.	1.6	4
8	Weak Versus Strong Dominance of Shrinkage Estimators. Journal of Quantitative Economics, 2021, 19, 239-266.	0.7	2
9	Expected utility and catastrophic risk in a stochastic economyâ€“climate model. Journal of Econometrics, 2020, 214, 110-129.	6.5	9
10	Zero-diagonality as a linear structure. Economics Letters, 2020, 196, 109513.	1.9	3
11	The Future of Academic Journals in a COVID-19 World. Sci, 2020, 2, 76.	3.0	2
12	Adaptation for Mitigation. Environmental and Resource Economics, 2020, 75, 457-484.	3.2	6
13	The estimation of normal mixtures with latent variables. Communications in Statistics - Theory and Methods, 2019, 48, 1255-1269.	1.0	3
14	On Using the t-Ratio as a Diagnostic. Econometrics, 2019, 7, 24.	0.9	0
15	Comments on â€œUnobservable Selection and Coefficient Stability: Theory and Evidenceâ€• and â€œPoorly Measured Confounders are More Useful on the Left Than on the Rightâ€• Journal of Business and Economic Statistics, 2019, 37, 217-222.	2.9	3
16	Weighted-average least squares estimation of generalized linear models. Journal of Econometrics, 2018, 204, 1-17.	6.5	18
17	BALANCED VARIABLE ADDITION IN LINEAR MODELS. Journal of Economic Surveys, 2018, 32, 1183-1200.	6.6	10
18	Pretesting. , 2018, , 10671-10677.		0

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19	Grade Expectations: Rationality and Overconfidence. Frontiers in Psychology, 2017, 8, 2346.	2.1	16
20	WEIGHTEDâ€AVERAGE LEAST SQUARES (WALS): A SURVEY. Journal of Economic Surveys, 2016, 30, 117-148.	6.6	46
21	The forecast combination puzzle: A simple theoretical explanation. International Journal of Forecasting, 2016, 32, 754-762.	6.5	163
22	Weighted-Average Least Squares Prediction. Econometric Reviews, 2016, 35, 1040-1074.	1.1	3
23	Expected utility and catastrophic consumption risk. Insurance: Mathematics and Economics, 2015, 64, 306-312.	1.2	6
24	Interpretation and use of sensitivity in econometrics, illustrated with forecast combinations. International Journal of Forecasting, 2015, 31, 769-781.	6.5	7
25	Conceptâ€Based Bayesian Model Averaging and Growth Empirics. Oxford Bulletin of Economics and Statistics, 2014, 76, 874-897.	1.7	11
26	The effect of health benefits on climate change mitigation policies. Climatic Change, 2014, 126, 229-243.	3.6	11
27	Natural Resources, Institutional Quality, and Economic Growth in China. Environmental and Resource Economics, 2014, 57, 323-343.	3.2	79
28	Pareto utility. Theory and Decision, 2013, 75, 43-57.	1.0	16
29	A characterization of Bayesian robustness for a normal location parameter. Sankhya B, 2013, 75, 216-237.	0.9	8
30	Peer Reporting and the Perception of Fairness. De Economist, 2012, 160, 289-310.	1.4	7
31	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
32	Global Warming and Local Dimming: The Statistical Evidence. Journal of the American Statistical Association, 2011, 106, 452-464.	3.1	27
33	Bayesian Model Averaging and Weighted-Average Least Squares: Equivariance, Stability, and Numerical Issues. The Stata Journal, 2011, 11, 518-544.	2.2	95
34	The perception of small crime. European Journal of Political Economy, 2011, 27, 749-763.	1.8	16
35	Weighted average least squares estimation with nonspherical disturbances and an application to the Hong Kong housing market. Computational Statistics and Data Analysis, 2011, 55, 1331-1341.	1.2	40
36	Bayesian Model Averaging and Weighted-Average Least Squares: Equivariance, Stability, and Numerical Issues. The Stata Journal, 2011, 11, 518-544.	2.2	7

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37	SPECIFICATION OF VARIANCE MATRICES FOR PANEL DATA MODELS. Econometric Theory, 2010, 26, 301-310.	0.7	3
38	A comparison of two model averaging techniques with an application to growth empirics. Journal of Econometrics, 2010, 154, 139-153.	6.5	267
39	On the concept of matrix derivative. Journal of Multivariate Analysis, 2010, 101, 2200-2206.	1.0	45
40	The reliability of user authentication through keystroke dynamics. Statistica Neerlandica, 2009, 63, 432-449.	1.6	27
41	The efficiency of top agents: An analysis through service strategy in tennis. Journal of Econometrics, 2009, 148, 72-85.	6.5	20
42	Maximum Likelihood Estimation of the Multivariate Normal Mixture Model. Journal of the American Statistical Association, 2009, 104, 1539-1549.	3.1	63
43	On the estimation of a large sparse Bayesian system: The Snaer program. Computational Statistics and Data Analysis, 2008, 52, 4203-4224.	1.2	7
44	Records in Athletics Through Extreme-Value Theory. Journal of the American Statistical Association, 2008, 103, 1382-1391.	3.1	55
45	USING MACRO DATA TO OBTAIN BETTER MICRO FORECASTS. Econometric Theory, 2008, 24, .	0.7	8
46	NOTES AND PROBLEMS A GENERAL BOUND FOR THE LIMITING DISTRIBUTION OF BREITUNG'S STATISTIC. Econometric Theory, 2008, 24, 1443-1455.	0.7	3
47	Pretesting. , 2008, , 1-7.		0
48	A Statistical Proof of the Transformation Theorem. , 2007, , 319-325.		23
49	THE ASYMPTOTIC VARIANCE OF THE PSEUDO MAXIMUM LIKELIHOOD ESTIMATOR. Econometric Theory, 2007, 23, 1022.	0.7	9
50	Local sensitivity and diagnostic tests. Econometrics Journal, 2007, 10, 166-192.	2.3	26
51	On Theil's errors. Econometrics Journal, 2005, 8, 39-54.	2.3	8
52	03.6.1 The Central Limit Theorem for Student's Distributionâ€"Solution. Econometric Theory, 2004, 20, .	0.7	26
53	03.3.1. Normal's Deconvolution and the Independence of Sample Mean and Varianceâ€"Solution. Econometric Theory, 2004, 20, .	0.7	23
54	Forecast accuracy after pretesting with an application to the stock market. Journal of Forecasting, 2004, 23, 251-274.	2.8	20

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55	On the harm that ignoring pretesting can cause. Journal of Econometrics, 2004, 122, 27-46.	6.5	118
56	Forecasting the winner of a tennis match. European Journal of Operational Research, 2003, 148, 257-267.	5.7	86
57	03.6.1. The Central Limit Theorem for Student's Distribution. Econometric Theory, 2003, 19, .	0.7	0
58	03.4.1. Normal's Deconvolution and the Independence of Sample Mean and Variance. Econometric Theory, 2003, 19, .	0.7	0
59	Tolerance of Cheating: An Analysis Across Countries. Journal of Economic Education, 2002, 33, 125-135.	1.3	132
60	Notation in econometrics: a proposal for a standard. Econometrics Journal, 2002, 5, 76-90.	2.3	69
61	Estimation of the mean of a univariate normal distribution with known variance. Econometrics Journal, 2002, 5, 225-236.	2.3	50
62	The Missing Tablet: Comment on Peter Kennedy's Ten Commandments. Journal of Economic Surveys, 2002, 16, 605-609.	6.6	1
63	Are Points in Tennis Independent and Identically Distributed? Evidence From a Dynamic Binary Panel Data Model. Journal of the American Statistical Association, 2001, 96, 500-509.	3.1	180
64	On the sensitivity of the usual t- and F-tests to covariance misspecification. Journal of Econometrics, 2000, 95, 157-176.	6.5	13
65	NATIONAL ACCOUNTS ESTIMATION USING INDICATOR RATIOS. Review of Income and Wealth, 2000, 46, 329-350.	2.4	17
66	Least-Squares Autoregression with Near-unit Root. Advanced Studies in Theoretical and Applied Econometrics, 2000, , 157-173.	0.1	1
67	The sensitivity of OLS when the variance matrix is (partially) unknown. Journal of Econometrics, 1999, 92, 295-323.	6.5	25
68	The Effect of New Balls in Tennis: Four Years at Wimbledon. Journal of the Royal Statistical Society: Series D (the Statistician), 1999, 48, 239-246.	0.2	14
69	On the Advantage of Serving First in a Tennis Set: Four Years at Wimbledon. Journal of the Royal Statistical Society: Series D (the Statistician), 1999, 48, 247-256.	0.2	50
70	Estimation of Regression Coefficients of Interest when Other Regression Coefficients are of no Interest. Econometrica, 1999, 67, 639-643.	4.2	65
71	The Success of Econometrics. De Economist, 1999, 147, 55-71.	1.4	6
72	The final set in a tennis match: Four years at Wimbledon. Journal of Applied Statistics, 1999, 26, 461-468.	1.3	20

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73	HANDBOOK OF MATRICES. Econometric Theory, 1998, 14, 379-380.	0.7	8
74	Design of the experiment. Journal of Applied Econometrics, 1997, 12, 459-465.	2.3	10
75	Organization of the experiment. Journal of Applied Econometrics, 1997, 12, 467-476.	2.3	0
76	The data: a brief description. Journal of Applied Econometrics, 1997, 12, 651-661.	2.3	1
77	On tests and significance in econometrics. Journal of Econometrics, 1995, 67, 5-24.	6.5	47
78	An experiment in applied econometricsâ€"Call for participants. Journal of Applied Econometrics, 1995, 10, 213-216.	2.3	8
79	On levies to reduce the nitrogen surplus: The case of Dutch pig farms. Environmental and Resource Economics, 1994, 4, 455-478.	3.2	13
80	The Moore-Penrose Inverse of a Symmetric Matrix. Econometric Theory, 1992, 8, 585-586.	0.7	0
81	The Bias of Forecasts from a First-Order Autoregression. Econometric Theory, 1991, 7, 222-235.	0.7	13
82	The exact multi-period mean-square forecast error for the first-order autoregressive model with an intercept. Journal of Econometrics, 1989, 42, 157-179.	6.5	11
83	The exact multi-period mean-square forecast error for the first-order autoregressive model. Journal of Econometrics, 1988, 39, 327-346.	6.5	44
84	Specification Analysis in the Linear Model.. Economica, 1988, 55, 555.	1.6	0
85	On the Maximum Likelihood Estimation of Multivariate Regression Models Containing Serially Correlated Error Components. International Economic Review, 1988, 29, 707.	1.3	16
86	Econometric Applications of Maximum Likelihood Methods.. Economica, 1988, 55, 136.	1.6	41
87	Inter-fuel substitution in Dutch manufacturing. Applied Economics, 1987, 19, 1639-1664.	2.2	17
88	The ET Interview: Professor J. Tinbergen. Econometric Theory, 1987, 3, 117-142.	0.7	69
89	An Eigenvalue Problem â€“ Solution. Econometric Theory, 1987, 3, 467-469.	0.7	0
90	A representation theorem for (trAP)1/p. Linear Algebra and Its Applications, 1987, 95, 127-134.	0.9	11

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91	Symmetry, 0-1 Matrices and Jacobians: A Review. Econometric Theory, 1986, 2, 157-190.	0.7	88
92	Asymptotic Normmality of Maximum Likelihood Estimators Obtained from Normally Distributed but Dependent Observations. Econometric Theory, 1986, 2, 374-412.	0.7	18
93	An Eigenvalue Problem. Econometric Theory, 1986, 2, 290-290.	0.7	0
94	Non-Linear Estimation. Econometric Theory, 1986, 2, 297-300.	0.7	8
95	ON THE FIRSTâ€"ORDER EFFICIENCY AND ASYMPTOTIC NORMALITY OF MAXIMUM LIKELIHOOD ESTIMATORS OBTAINED FROM DEPENDENT OBSERVATIONS. Statistica Neerlandica, 1986, 40, 169-188.	1.6	44
96	Consistent maximum-likelihood estimation with dependent observations. Journal of Econometrics, 1986, 32, 253-285.	6.5	65
97	On Differentiating Eigenvalues and Eigenvectors. Econometric Theory, 1985, 1, 179-191.	0.7	152
98	Matrix differential calculus with applications to simple, hadamard, and kronecker products. Journal of Mathematical Psychology, 1985, 29, 474-492.	1.8	97
99	L-structured matrices and linear matrix equationsâˆ—. Linear and Multilinear Algebra, 1983, 14, 67-88.	1.0	65
100	Multivariate error components analysis of linear and nonlinear regression models by maximum likelihood. Journal of Econometrics, 1982, 19, 239-285.	6.5	81
101	The Elimination Matrix: Some Lemmas and Applications. SIAM Journal on Algebraic and Discrete Methods, 1980, 1, 422-449.	0.8	167
102	The expectation of products of quadratic forms in normal variables: the practice. Statistica Neerlandica, 1979, 33, 131-136.	1.6	33
103	The Commutation Matrix: Some Properties and Applications. Annals of Statistics, 1979, 7, 381.	2.6	404
104	Substitution between Energy and Non-Energy Inputs in the Netherlands 1950-1976. International Economic Review, 1979, 20, 465.	1.3	97
105	Maximum likelihood estimation of the GLS model with unknown parameters in the disturbance covariance matrix. Journal of Econometrics, 1978, 7, 281-312.	6.5	155
106	The moments of products of quadratic forms in normal variables*. Statistica Neerlandica, 1978, 32, 201-210.	1.6	70
107	Earthquake Risk Embedded in Property Prices: Evidence from Five Japanese Cities. SSRN Electronic Journal, 0, , .	0.4	1
108	Gauss on least-squares and maximum-likelihood estimation. Archive for History of Exact Sciences, 0, , 1.	0.5	2