

# Frank A G Windmeijer

## List of Publications by Year in descending order

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79  
papers

9,729  
citations

94269

37  
h-index

85405

71  
g-index

88  
all docs

88  
docs citations

88  
times ranked

8699  
citing authors

#	ARTICLE	IF	CITATIONS
1	A finite sample correction for the variance of linear efficient two-step GMM estimators. Journal of Econometrics, 2005, 126, 25-51.	3.5	4,043
2	An examination of multivariable Mendelian randomization in the single-sample and two-sample summary data settings. International Journal of Epidemiology, 2019, 48, 713-727.	0.9	623
3	A weak instrument $F$ -test in linear IV models with multiple endogenous variables. Journal of Econometrics, 2016, 190, 212-221.	3.5	475
4	Individual effects and dynamics in count data models. Journal of Econometrics, 2002, 108, 113-131.	3.5	379
5	The weak instrument problem of the system GMM estimator in dynamic panel data models. Econometrics Journal, 2010, 13, 95-126.	1.2	298
6	Estimation in dynamic panel data models: Improving on the performance of the standard GMM estimator. Advances in Econometrics, 0, , 53-91.	0.2	213
7	Avoiding dynastic, assortative mating, and population stratification biases in Mendelian randomization through within-family analyses. Nature Communications, 2020, 11, 3519.	5.8	213
8	$R^2$ -Squared Measures for Count Data Regression Models With Applications to Health-Care Utilization. Journal of Business and Economic Statistics, 1996, 14, 209-220.	1.8	206
9	The causal effects of education on health outcomes in the UK Biobank. Nature Human Behaviour, 2018, 2, 117-125.	6.2	186
10	Generalized Method of Moments With Many Weak Moment Conditions. Econometrica, 2009, 77, 687-719.	2.6	168
11	Peer Effects in Charitable Giving: Evidence from the (Running) Field. Economic Journal, 2015, 125, 1053-1071.	1.9	145
12	How important is pro-social behaviour in the delivery of public services?. Journal of Public Economics, 2011, 95, 758-766.	2.2	129
13	Issues in the Reporting and Conduct of Instrumental Variable Studies. Epidemiology, 2013, 24, 363-369.	1.2	113
14	The many weak instruments problem and Mendelian randomization. Statistics in Medicine, 2015, 34, 454-468.	0.8	112
15	Instrumental Variable Estimators for Binary Outcomes. Journal of the American Statistical Association, 2012, 107, 1638-1652.	1.8	109
16	Smoking cessation treatment and risk of depression, suicide, and self harm in the Clinical Practice Research Datalink: prospective cohort study. BMJ, The, 2013, 347, f5704-f5704.	3.0	104
17	Genetic markers as instrumental variables. Journal of Health Economics, 2016, 45, 131-148.	1.3	103
18	Estimation of panel data models with binary indicators when treatment effects are not constant over time. Economics Letters, 2005, 88, 389-396.	0.9	100

#	ARTICLE	IF	CITATIONS
19	Incentives and targets in hospital care: Evidence from a natural experiment. <i>Journal of Public Economics</i> , 2010, 94, 318-335.	2.2	99
20	On the Use of the Lasso for Instrumental Variables Estimation with Some Invalid Instruments. <i>Journal of the American Statistical Association</i> , 2019, 114, 1339-1350.	1.8	78
21	Validation of suicide and self-harm records in the <sc>C</sc>linical <sc>P</sc>ractice <sc>R</sc>esearch <sc>D</sc>atalink. <i>British Journal of Clinical Pharmacology</i> , 2013, 76, 145-157.	1.1	68
22	Implications of comorbidity for primary care costs in the UK: a retrospective observational study. <i>British Journal of General Practice</i> , 2013, 63, e274-e282.	0.7	68
23	RELIABLE INFERENCE FOR GMM ESTIMATORS? FINITE SAMPLE PROPERTIES OF ALTERNATIVE TEST PROCEDURES IN LINEAR PANEL DATA MODELS. <i>Econometric Reviews</i> , 2005, 24, 1-37.	0.5	66
24	Moment conditions for fixed effects count data models with endogenous regressors. <i>Economics Letters</i> , 2000, 68, 21-24.	0.9	65
25	Pharmaceutical promotion and GP prescription behaviour. <i>Health Economics (United Kingdom)</i> , 2006, 15, 5-18.	0.8	64
26	The cost of relapse in patients with schizophrenia in the European SOHO (Schizophrenia Outpatient) Tj ETQq0 0 0 rgBT /Overlock 10 Tf 835-841.	2.5	63
27	Modelling supply and demand influences on the use of health care: implications for deriving a needs-based capitation formula. <i>Health Economics (United Kingdom)</i> , 2003, 12, 985-1004.	0.8	61
28	Two-part multiple spell models for health care demand. <i>Journal of Econometrics</i> , 2001, 104, 67-89.	3.5	60
29	Criterion-based inference for GMM in autoregressive panel data models. <i>Economics Letters</i> , 2001, 73, 379-388.	0.9	59
30	Economic instruments for obesity prevention: results of a scoping review and modified delphi survey. <i>International Journal of Behavioral Nutrition and Physical Activity</i> , 2011, 8, 109.	2.0	57
31	More reliable inference for the dissimilarity index of segregation. <i>Econometrics Journal</i> , 2015, 18, 40-66.	1.2	54
32	Did 'Targets and Terror' Reduce Waiting Times in England for Hospital Care?. <i>B E Journal of Economic Analysis and Policy</i> , 2008, 8, .	0.5	51
33	Physicians' prescribing preferences were a potential instrument for patients' actual prescriptions of antidepressants. <i>Journal of Clinical Epidemiology</i> , 2013, 66, 1386-1396.	2.4	50
34	Prescribing Prevalence, Effectiveness, and Mental Health Safety of Smoking Cessation Medicines in Patients With Mental Disorders. <i>Nicotine and Tobacco Research</i> , 2020, 22, 48-57.	1.4	50
35	Keep it simple? Predicting primary health care costs with clinical morbidity measures. <i>Journal of Health Economics</i> , 2014, 35, 109-122.	1.3	45
36	Identification of causal effects on binary outcomes using structural mean models. <i>Biostatistics</i> , 2010, 11, 756-770.	0.9	44

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37	Is infant weight associated with childhood blood pressure? Analysis of the Promotion of Breastfeeding Intervention Trial (PROBIT) cohort. <i>International Journal of Epidemiology</i> , 2011, 40, 1227-1237.	0.9	43
38	The effectiveness of varenicline versus nicotine replacement therapy on long-term smoking cessation in primary care: a prospective cohort study of electronic medical records. <i>International Journal of Epidemiology</i> , 2017, 46, 1948-1957.	0.9	42
39	Methodological Aspects in the Assessment of Treatment Effects in Observational Health Outcomes Studies. <i>Applied Health Economics and Health Policy</i> , 2006, 5, 11-25.	1.0	41
40	The effect of fat mass on educational attainment: Examining the sensitivity to different identification strategies. <i>Economics and Human Biology</i> , 2012, 10, 405-418.	0.7	38
41	Testing Competing Models for Non-negative Data with Many Zeros. <i>Journal of Econometric Methods</i> , 2015, 4, 29-46.	0.3	36
42	COX-2 Selective Nonsteroidal Anti-inflammatory Drugs and Risk of Gastrointestinal Tract Complications and Myocardial Infarction. <i>Epidemiology</i> , 2013, 24, 352-362.	1.2	35
43	How to compare instrumental variable and conventional regression analyses using negative controls and bias plots. <i>International Journal of Epidemiology</i> , 2017, 46, 2067-2077.	0.9	35
44	Mendelian randomization: the use of genes in instrumental variable analyses. <i>Health Economics (United Kingdom)</i> , 2011, 20, 893-896.	0.8	33
45	Child height, health and human capital: Evidence using genetic markers. <i>European Economic Review</i> , 2013, 57, 1-22.	1.2	29
46	Robust inference for the Two-Sample 2SLS estimator. <i>Economics Letters</i> , 2016, 146, 50-54.	0.9	28
47	Waiting lists, waiting times and admissions: an empirical analysis at hospital and general practice level. <i>Health Economics (United Kingdom)</i> , 2005, 14, 971-985.	0.8	25
48	Cost-Utility Analysis of Treatment with Olanzapine Compared with Other Antipsychotic Treatments in Patients with Schizophrenia in the Pan-European SOHO Study. <i>Pharmacoeconomics</i> , 2008, 26, 341-358.	1.7	25
49	The Cost of Relapse for Patients with a Manic/Mixed Episode of Bipolar Disorder in the EMBLEM Study. <i>Pharmacoeconomics</i> , 2010, 28, 555-566.	1.7	22
50	GMM for Panel Data Count Models. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 2008, , 603-624.	0.1	22
51	Identifying demand for health resources using waiting times information. <i>Health Economics (United Kingdom)</i> , 2005, 14, 971-985.	0.8	18
52	Is Mendelian randomization "lost in translation"? Comments on "Mendelian randomization equals instrumental variable analysis with genetic instruments" by Wehby <i>et al.</i>. <i>Statistics in Medicine</i> , 2008, 27, 2750-2755.	0.8	18
53	Cluster effects and simultaneity in multilevel models. <i>Journal of Educational Measurement</i> , 1997, 6, 439-443.		15
54	Projection estimators for autoregressive panel data models. <i>Econometrics Journal</i> , 2002, 5, 457-479.	1.2	14

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55	The Weak Instrument Problem of the System GMM Estimator in Dynamic Panel Data Models. SSRN Electronic Journal, 2009, , .	0.4	14
56	How to sell a condom? The impact of demand creation tools on male and female condom sales in resource limited settings. Journal of Health Economics, 2016, 48, 107-120.	1.3	14
57	The role of common genetic variation in educational attainment and income: evidence from the National Child Development Study. Scientific Reports, 2015, 5, 16509.	1.6	13
58	Estimating Structural Mean Models with Multiple Instrumental Variables Using the Generalised Method of Moments. Statistical Science, 2015, 30, .	1.6	13
59	Power calculator for instrumental variable analysis in pharmacoepidemiology. International Journal of Epidemiology, 2017, 46, 1627-1632.	0.9	13
60	GMM for Panel Count Data Models. SSRN Electronic Journal, 2006, , .	0.4	12
61	The effects of prescribing varenicline on two-year health outcomes: an observational cohort study using electronic medical records. Addiction, 2018, 113, 1105-1116.	1.7	12
62	The Confidence Interval Method for Selecting Valid Instrumental Variables. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2021, 83, 752-776.	1.1	12
63	Use of Genotype Frequencies in Medicated Groups to Investigate Prescribing Practice: APOE and Statins as a Proof of Principle. Clinical Chemistry, 2011, 57, 502-510.	1.5	11
64	Methodological approach for assessing the cost-effectiveness of treatments using longitudinal observational data: The SOHO study. International Journal of Technology Assessment in Health Care, 2006, 22, 460-468.	0.2	10
65	A comparison of bias approximations for the two-stage least squares (2SLS) estimator. Economics Letters, 2011, 113, 76-79.	0.9	10
66	Testing underidentification in linear models, with applications to dynamic panel and asset pricing models. Journal of Econometrics, 2021, , 105104.	3.5	9
67	Varenicline versus nicotine replacement therapy for long-term smoking cessation: an observational study using the Clinical Practice Research Datalink. Health Technology Assessment, 2020, 24, 1-46.	1.3	9
68	What are the effects of varenicline compared with nicotine replacement therapy on long-term smoking cessation and clinically important outcomes? Protocol for a prospective cohort study. BMJ Open, 2015, 5, e009665.	0.8	8
69	On the Stockâ€“Yogo Tables. Econometrics, 2018, 6, 44.	0.5	8
70	A robust mean and variance test with application to high-dimensional phenotypes. European Journal of Epidemiology, 2022, 37, 377-387.	2.5	8
71	GMM with Many Weak Moment Conditions. SSRN Electronic Journal, 2005, , .	0.4	7
72	Two-stage least squares as minimum distance. Econometrics Journal, 2019, 22, 1-9.	1.2	5

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73	The Weak Instrument Problem of the System GMM Estimator in Dynamic Panel Data Models. SSRN Electronic Journal, 0, , .	0.4	4
74	Binary outcomes, OLS, 2SLS and IV probit. Econometric Reviews, 2022, 41, 859-876.	0.5	4
75	Telling tales from the tails: High-dimensional tail interdependence. Journal of Applied Econometrics, 2019, 34, 779-794.	1.3	2
76	008 Causal effects of COX-2 selective inhibitors relative to non-selective non-steroidal anti-inflammatory drugs on gastrointestinal bleeding and acute myocardial infarction: an instrumental variable analysis. Journal of Epidemiology and Community Health, 2010, 64, A3-A4.	2.0	0
77	P95â€¦The effectiveness of varenicline versus nicotine replacement therapy for long term smoking cessation in primary care. Journal of Epidemiology and Community Health, 2016, 70, A95.2-A96.	2.0	0
78	OP84â€¦Smoking cessation treatment and long-term risk of cardiovascular and respiratory disease, and mortality in the Clinical Practice Research Datalink. Journal of Epidemiology and Community Health, 2016, 70, A46.2-A47.	2.0	0
79	Authors' reply to Davies. BMJ, The, 2013, 347, f7068-f7068.	3.0	0