

Frank A G Windmeijer

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/4422254/publications.pdf>

Version: 2024-02-01

79
papers

9,729
citations

94381

37
h-index

85498

71
g-index

88
all docs

88
docs citations

88
times ranked

8699
citing authors

#	ARTICLE	IF	CITATIONS
1	A robust mean and variance test with application to high-dimensional phenotypes. <i>European Journal of Epidemiology</i> , 2022, 37, 377-387.	2.5	8
2	Binary outcomes, OLS, 2SLS and IV probit. <i>Econometric Reviews</i> , 2022, 41, 859-876.	0.5	4
3	Testing underidentification in linear models, with applications to dynamic panel and asset pricing models. <i>Journal of Econometrics</i> , 2021, , 105104.	3.5	9
4	The Confidence Interval Method for Selecting Valid Instrumental Variables. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2021, 83, 752-776.	1.1	12
5	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
6	Avoiding dynastic, assortative mating, and population stratification biases in Mendelian randomization through within-family analyses. <i>Nature Communications</i> , 2020, 11, 3519.	5.8	213
7	Varenicline versus nicotine replacement therapy for long-term smoking cessation: an observational study using the Clinical Practice Research Datalink. <i>Health Technology Assessment</i> , 2020, 24, 1-46.	1.3	9
8	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
9	Two-stage least squares as minimum distance. <i>Econometrics Journal</i> , 2019, 22, 1-9.	1.2	5
10	Telling tales from the tails: High-dimensional tail interdependence. <i>Journal of Applied Econometrics</i> , 2019, 34, 779-794.	1.3	2
11	An examination of multivariable Mendelian randomization in the single-sample and two-sample summary data settings. <i>International Journal of Epidemiology</i> , 2019, 48, 713-727.	0.9	623
12	The causal effects of education on health outcomes in the UK Biobank. <i>Nature Human Behaviour</i> , 2018, 2, 117-125.	6.2	186
13	The effects of prescribing varenicline on two-year health outcomes: an observational cohort study using electronic medical records. <i>Addiction</i> , 2018, 113, 1105-1116.	1.7	12
14	On the Stockâ€“Yogo Tables. <i>Econometrics</i> , 2018, 6, 44.	0.5	8
15	Power calculator for instrumental variable analysis in pharmacoepidemiology. <i>International Journal of Epidemiology</i> , 2017, 46, 1627-1632.	0.9	13
16	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
17	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
18	How to sell a condom? The impact of demand creation tools on male and female condom sales in resource limited settings. <i>Journal of Health Economics</i> , 2016, 48, 107-120.	1.3	14

#	ARTICLE	IF	CITATIONS
19	Robust inference for the Two-Sample 2SLS estimator. <i>Economics Letters</i> , 2016, 146, 50-54.	0.9	28
20	P95€...The effectiveness of varenicline versus nicotine replacement therapy for long term smoking cessation in primary care. <i>Journal of Epidemiology and Community Health</i> , 2016, 70, A95.2-A96.	2.0	0
21	OP84€...Smoking cessation treatment and long-term risk of cardiovascular and respiratory disease, and mortality in the Clinical Practice Research Datalink. <i>Journal of Epidemiology and Community Health</i> , 2016, 70, A46.2-A47.	2.0	0
22	Genetic markers as instrumental variables. <i>Journal of Health Economics</i> , 2016, 45, 131-148.	1.3	103
23	A weak instrument F -test in linear IV models with multiple endogenous variables. <i>Journal of Econometrics</i> , 2016, 190, 212-221.	3.5	475
24	The many weak instruments problem and Mendelian randomization. <i>Statistics in Medicine</i> , 2015, 34, 454-468.	0.8	112
25	Peer Effects in Charitable Giving: Evidence from the (Running) Field. <i>Economic Journal</i> , 2015, 125, 1053-1071.	1.9	145
26	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. <i>BMJ Open</i> , 2015, 5, e009665.	0.8	8
27	The role of common genetic variation in educational attainment and income: evidence from the National Child Development Study. <i>Scientific Reports</i> , 2015, 5, 16509.	1.6	13
28	Estimating Structural Mean Models with Multiple Instrumental Variables Using the Generalised Method of Moments. <i>Statistical Science</i> , 2015, 30, .	1.6	13
29	Testing Competing Models for Non-negative Data with Many Zeros. <i>Journal of Econometric Methods</i> , 2015, 4, 29-46.	0.3	36
30	More reliable inference for the dissimilarity index of segregation. <i>Econometrics Journal</i> , 2015, 18, 40-66.	1.2	54
31	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
32	Child height, health and human capital: Evidence using genetic markers. <i>European Economic Review</i> , 2013, 57, 1-22.	1.2	29
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	Issues in the Reporting and Conduct of Instrumental Variable Studies. <i>Epidemiology</i> , 2013, 24, 363-369.	1.2	113
35	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
36	Validation of suicide and self-harm records in the Clinical Practice Research Datalink. <i>British Journal of Clinical Pharmacology</i> , 2013, 76, 145-157.	1.1	68

#	ARTICLE	IF	CITATIONS
37	Smoking cessation treatment and risk of depression, suicide, and self harm in the Clinical Practice Research Datalink: prospective cohort study. <i>BMJ, The</i> , 2013, 347, f5704-f5704.	3.0	104
38	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
39	Authors' reply to Davies. <i>BMJ, The</i> , 2013, 347, f7068-f7068.	3.0	0
40	Instrumental Variable Estimators for Binary Outcomes. <i>Journal of the American Statistical Association</i> , 2012, 107, 1638-1652.	1.8	109
41	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
42	A comparison of bias approximations for the two-stage least squares (2SLS) estimator. <i>Economics Letters</i> , 2011, 113, 76-79.	0.9	10
43	How important is pro-social behaviour in the delivery of public services?. <i>Journal of Public Economics</i> , 2011, 95, 758-766.	2.2	129
44	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
45	Mendelian randomization: the use of genes in instrumental variable analyses. <i>Health Economics (United Kingdom)</i> , 2011, 20, 893-896.	0.8	33
46	Use of Genotype Frequencies in Medicated Groups to Investigate Prescribing Practice: APOE and Statins as a Proof of Principle. <i>Clinical Chemistry</i> , 2011, 57, 502-510.	1.5	11
47	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
48	Incentives and targets in hospital care: Evidence from a natural experiment. <i>Journal of Public Economics</i> , 2010, 94, 318-335.	2.2	99
49	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. <i>Journal of Epidemiology and Community Health</i> , 2010, 64, A3-A4.	2.0	0
50	Identification of causal effects on binary outcomes using structural mean models. <i>Biostatistics</i> , 2010, 11, 756-770.	0.9	44
51	The weak instrument problem of the system GMM estimator in dynamic panel data models. <i>Econometrics Journal</i> , 2010, 13, 95-126.	1.2	298
52	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
53	The Weak Instrument Problem of the System GMM Estimator in Dynamic Panel Data Models. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	14
54	Generalized Method of Moments With Many Weak Moment Conditions. <i>Econometrica</i> , 2009, 77, 687-719.	2.6	168

#	ARTICLE	IF	CITATIONS
55	The cost of relapse in patients with schizophrenia in the European SOHO (Schizophrenia Outpatient) Tj ETQq1 1 0.784314 rgBT /Ove 835-841.	2.5	63
56	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
57	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
58	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
59	GMM for Panel Data Count Models. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 2008, , 603-624.	0.1	22
60	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
61	GMM for Panel Count Data Models. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	12
62	Methodological approach for assessing the cost-effectiveness of treatments using longitudinal observational data: The SOHO study. <i>International Journal of Technology Assessment in Health Care</i> , 2006, 22, 460-468.	0.2	10
63	Pharmaceutical promotion and GP prescription behaviour. <i>Health Economics (United Kingdom)</i> , 2006, 15, 5-18.	0.8	64
64	A finite sample correction for the variance of linear efficient two-step GMM estimators. <i>Journal of Econometrics</i> , 2005, 126, 25-51.	3.5	4,043
65	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
66	GMM with Many Weak Moment Conditions. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	7
67	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
68	Estimation of panel data models with binary indicators when treatment effects are not constant over time. <i>Economics Letters</i> , 2005, 88, 389-396.	0.9	100
69	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
70	Individual effects and dynamics in count data models. <i>Journal of Econometrics</i> , 2002, 108, 113-131.	3.5	379
71	Projection estimators for autoregressive panel data models. <i>Econometrics Journal</i> , 2002, 5, 457-479.	1.2	14
72	Criterion-based inference for GMM in autoregressive panel data models. <i>Economics Letters</i> , 2001, 73, 379-388.	0.9	59

#	ARTICLE	IF	CITATIONS
73	Two-part multiple spell models for health care demand. <i>Journal of Econometrics</i> , 2001, 104, 67-89.	3.5	60
74	Identifying demand for health resources using waiting times information. <i>Health Economics (United Kingdom)</i> , 2000, 24, 101-118.	0.8	18
75	Moment conditions for fixed effects count data models with endogenous regressors. <i>Economics Letters</i> , 2000, 68, 21-24.	0.9	65
76	Cluster effects and simultaneity in multilevel models. <i>Journal of Educational Measurement</i> , 1997, 6, 439-443.		15
77	R^2 -Squared Measures for Count Data Regression Models With Applications to Health-Care Utilization. <i>Journal of Business and Economic Statistics</i> , 1996, 14, 209-220.	1.8	206
78	Estimation in dynamic panel data models: Improving on the performance of the standard GMM estimator. <i>Advances in Econometrics</i> , 2000, 16, 53-91.	0.2	213
79	The Weak Instrument Problem of the System GMM Estimator in Dynamic Panel Data Models. <i>SSRN Electronic Journal</i> , 2000, .	0.4	4