Kazuhiko Hayakawa

List of Publications by Year
in descending order

40 papers	549 citations	933447 10 h-index	752698 20 g-index
40 all docs	40 docs citations	40 times ranked	286 citing authors

#	Article	IF	Citations
1	Small sample bias properties of the system GMM estimator in dynamic panel data models. Economics Letters, 2007, 95, 32-38.	1.9	153
2	A SIMPLE EFFICIENT INSTRUMENTAL VARIABLE ESTIMATOR FOR PANEL AR(<i>p</i>) MODELS WHEN BOTH<i>N</i>AND<i>T</i>ARE LARGE. Econometric Theory, 2009, 25, 873-890.	0.7	53
3	Robust standard errors in transformed likelihood estimation of dynamic panel data models with cross-sectional heteroskedasticity. Journal of Econometrics, 2015, 188, 111-134.	6.5	42
4	THE ASYMPTOTIC PROPERTIES OF THE SYSTEM GMM ESTIMATOR IN DYNAMIC PANEL DATA MODELS WHEN BOTH <i>N</i> AND <i>T</i> ARE LARGE. Econometric Theory, 2015, 31, 647-667.	0.7	37
5	On the effect of mean-nonstationarity in dynamic panel data models. Journal of Econometrics, 2009, 153, 133-135.	6.5	34
6	Bias-corrected method of moments estimators for dynamic panel data models. Econometrics and Statistics, 2022, 24, 116-132.	0.8	27
7	Asymptotic properties of the efficient estimators for cointegrating regression models with serially dependent errors. Journal of Econometrics, 2009, 149, 118-135.	6.5	23
8	Improved GMM estimation of panel VAR models. Computational Statistics and Data Analysis, 2016, 100, 240-264.	1.2	21
9	The role of â€œleadsâ€•in the dynamic OLS estimation of cointegrating regression models. Mathematics and Computers in Simulation, 2008, 79, 555-560.	4.4	18
10	GMM Estimation of Short Dynamic Panel Data Models with Interactive Fixed Effects. Journal of the Japan Statistical Society, 2012, 42, 109-123.	0.1	17
11	Corrected goodness-of-fit test in covariance structure analysis.. Psychological Methods, 2019, 24, 371-389.	3.5	16
12	Double filter instrumental variable estimation of panel data models with weakly exogenous variables. Econometric Reviews, 2019, 38, 1055-1088.	1.1	13
13	On the behaviour of the GMM estimator in persistent dynamic panel data models with unrestricted initial conditions. Computational Statistics and Data Analysis, 2016, 100, 265-303.	1.2	11
14	The effects of dynamic feedbacks on LS and MM estimator accuracy in panel data models: Some additional results. Journal of Econometrics, 2010, 159, 202-208.	6.5	9
15	The Asymptotic Properties of the System GMM Estimator in Dynamic Panel Data Models When Both N and T are Large. SSRN Electronic Journal, 0, , .	0.4	7
16	Examining the Feldsteinâ€"Horioka puzzle using common factor panels and interval estimation. Japan and the World Economy, 2018, 48, 11-21.	1.1	7
17	Alternative over-identifying restriction test in the GMM estimation of panel data models. Econometrics and Statistics, 2019, 10, 71-95.	0.8	7
18	Further Results on theÂ Weak Instruments Problem of the SystemÂ GMMÂ Estimator in Dynamic Panel Data Models. Oxford Bulletin of Economics and Statistics, 2020, 82, 453-481.	1.7	7

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19	Identification problem of GMM estimators for short panel data models with interactive fixed effects. Economics Letters, 2016, 139, 22-26.	1.9	6
20	On the effect of weighting matrix in GMM specification test. Journal of Statistical Planning and Inference, 2016, 178, 84-98.	0.6	5
21	Consistent OLS estimation of AR(1) dynamic panel data models with short time series. Applied Economics Letters, 2007, 14, 1141-1145.	1.8	4
22	Double Filter Instrumental Variable Estimation of Panel Data Models with Weakly Exogenous Variables. SSRN Electronic Journal, 2017, , .	0.4	4
23	Robust Standard Errors in Transformed Likelihood Estimation of Dynamic Panel Data Models. SSRN Electronic Journal, 0, , .	0.4	3
24	Unit root test for short panels with serially correlated errors. Communications in Statistics - Theory and Methods, 2017, 46, 3891-3900.	1.0	3
25	Further Results on the Weak Instruments Problem of the System GMM Estimator in Dynamic Panel Data Models. SSRN Electronic Journal, 0, , .	0.4	3
26	New transformation methods in dynamic panel data models with heterogeneous time trends. Applied Economics Letters, 2010, 17, 375-379.	1.8	2
27	Alternative Over-Identifying Restriction Test in GMM Estimation of Panel Data Models. SSRN Electronic Journal, 0, , .	0.4	2
28	Short T Dynamic Panel Data Models with Individual and Interactive Time Effects. SSRN Electronic Journal, 0, , .	0.4	2
29	Estimation of time-varying coefficient dynamic panel data models. Communications in Statistics - Theory and Methods, 2019, 48, 3311-3324.	1.0	2
30	Instrumental variable estimation of factor models with possibly many variables. Communications in Statistics Part B: Simulation and Computation, 2019, 48, 1729-1745.	1.2	2
31	The weak-instruments problem in factor models. Behaviormetrika, 2020, 47, 123-157.	1.3	2
32	The Effects of Dynamic Feedbacks on LS and MM Estimator Accuracy in Panel Data Models: Some Additional Results. SSRN Electronic Journal, 0, , .	0.4	2
33	On the Behavior of the GMM Estimator in Persistent Dynamic Panel Data Models with Unrestricted Initial Conditions. SSRN Electronic Journal, 0, , .	0.4	2
34	GMM and ML Estimation of Dynamic Panel Data Models with Heterogeneous Time Trends. SSRN Electronic Journal, 2017, , .	0.4	1
35	Recent development of covariance structure analysis in economics. Econometrics and Statistics, 2024, 29, 31-48.	0.8	1
36	Selection of Loss Function in Covariance Structure Analysis: Case of the Spherical Model. Structural Equation Modeling, 0, , 1-14.	3.8	1

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37	Improved GMM Estimation of Panel VAR Models. SSRN Electronic Journal, 0, , .	0.4	0
38	Corrected Goodness-of-Fit Test in Covariance Structure Analysis. SSRN Electronic Journal, 2017, , .	0.4	0
39	Corrected standard errors for optimal minimum distance estimator. Economics Letters, 2018, 167, 5-9.	1.9	0
40	A Robust Approach to Heteroscedasticity, Error Serial Correlation and Slope Heterogeneity in Linear Models with Interactive Effects for Large Panel Data. Journal of Business and Economic Statistics, 2023, 41, 862-875.	2.9	0