

Peter Schmidt

List of Publications by Year in descending order

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64
papers

25,187
citations

136950

32
h-index

114465

63
g-index

65
all docs

65
docs citations

65
times ranked

9196
citing authors

#	ARTICLE	IF	CITATIONS
1	Testing the null hypothesis of stationarity against the alternative of a unit root. Journal of Econometrics, 1992, 54, 159-178.	6.5	8,906
2	Formulation and estimation of stochastic frontier production function models. Journal of Econometrics, 1977, 6, 21-37.	6.5	6,772
3	On the estimation of technical inefficiency in the stochastic frontier production function model. Journal of Econometrics, 1982, 19, 233-238.	6.5	2,326
4	Production frontiers with cross-sectional and time-series variation in efficiency levels. Journal of Econometrics, 1990, 46, 185-200.	6.5	845
5	Efficient estimation of models for dynamic panel data. Journal of Econometrics, 1995, 68, 5-27.	6.5	715
6	Production Frontiers and Panel Data. Journal of Business and Economic Statistics, 1984, 2, 367-374.	2.9	701
7	Title is missing!. Journal of Productivity Analysis, 2002, 18, 129-144.	1.6	662
8	LM TESTS FOR A UNIT ROOT IN THE PRESENCE OF DETERMINISTIC TRENDS*. Oxford Bulletin of Economics and Statistics, 1992, 54, 257-287.	1.7	596
9	Production Frontiers and Panel Data. Journal of Business and Economic Statistics, 1984, 2, 367.	2.9	405
10	Estimating technical and allocative inefficiency relative to stochastic production and cost frontiers. Journal of Econometrics, 1979, 9, 343-366.	6.5	375
11	On the power of the KPSS test of stationarity against fractionally-integrated alternatives. Journal of Econometrics, 1996, 73, 285-302.	6.5	311
12	A Monte Carlo study of estimators of stochastic frontier production functions. Journal of Econometrics, 1980, 13, 67-82.	6.5	208
13	Efficient Estimation Using Panel Data. Econometrica, 1989, 57, 695.	4.2	184
14	On the Statistical Estimation of Parametric Frontier Production Functions. Review of Economics and Statistics, 1976, 58, 238.	4.3	175
15	Endogeneity in stochastic frontier models. Journal of Econometrics, 2016, 190, 280-288.	6.5	169
16	Confidence statements for efficiency estimates from stochastic frontier models. Journal of Productivity Analysis, 1996, 7, 257-282.	1.6	167
17	Simple tests of alternative specifications in stochastic frontier models. Journal of Econometrics, 1984, 24, 349-361.	6.5	151
18	Interpreting and Testing the Scaling Property in Models where Inefficiency Depends on Firm Characteristics. Journal of Productivity Analysis, 2006, 25, 201-212.	1.6	139

#	ARTICLE	IF	CITATIONS
19	Consistent estimation of the fixed effects stochastic frontier model. <i>Journal of Econometrics</i> , 2014, 181, 65-76.	6.5	128
20	Estimating stochastic production and cost frontiers when technical and allocative inefficiency are correlated. <i>Journal of Econometrics</i> , 1980, 13, 83-100.	6.5	107
21	Redundancy of moment conditions. <i>Journal of Econometrics</i> , 1999, 91, 89-111.	6.5	98
22	Multiple comparisons with the best, with economic applications. <i>Journal of Applied Econometrics</i> , 2000, 15, 1-26.	2.3	88
23	Efficient estimation of dynamic panel data models: Alternative assumptions and simplified estimation. <i>Journal of Econometrics</i> , 1997, 76, 309-321.	6.5	87
24	More efficient estimation under non-normality when higher moments do not depend on the regressors, using residual augmented least squares. <i>Journal of Econometrics</i> , 2008, 144, 219-233.	6.5	82
25	Endogenous environmental variables in stochastic frontier models. <i>Journal of Econometrics</i> , 2017, 199, 131-140.	6.5	68
26	The KPSS stationarity test as a unit root test. <i>Economics Letters</i> , 1992, 38, 387-392.	1.9	66
27	One-step and two-step estimation in SFA models. <i>Journal of Productivity Analysis</i> , 2011, 36, 201-203.	1.6	55
28	The Determinants of Econometric Society Fellows Elections. <i>Econometrica</i> , 2003, 71, 399-407.	4.2	54
29	Efficient estimation of panel data models with strictly exogenous explanatory variables. <i>Journal of Econometrics</i> , 1999, 93, 177-201.	6.5	53
30	Using Copulas to Model Time Dependence in Stochastic Frontier Models. <i>Econometric Reviews</i> , 2014, 33, 497-522.	1.1	43
31	GMM estimators with improved finite sample properties using principal components of the weighting matrix, with an application to the dynamic panel data model. <i>Journal of Econometrics</i> , 2006, 133, 387-409.	6.5	42
32	A robust version of the KPSS test based on indicators. <i>Journal of Econometrics</i> , 2007, 137, 311-333.	6.5	42
33	On the distribution of estimated technical efficiency in stochastic frontier models. <i>Journal of Econometrics</i> , 2009, 148, 36-45.	6.5	42
34	Likelihood-based estimation in a panel setting: Robustness, redundancy and validity of copulas. <i>Journal of Econometrics</i> , 2009, 153, 93-104.	6.5	35
35	Goodness of fit tests in stochastic frontier models. <i>Journal of Productivity Analysis</i> , 2011, 35, 95-118.	1.6	30
36	Are all firms inefficient?. <i>Journal of Productivity Analysis</i> , 2015, 43, 327-349.	1.6	29

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37	Estimation of a panel data model with parametric temporal variation in individual effects. Journal of Econometrics, 2005, 126, 241-267.	6.5	27
38	Stochastic metafrontiers. Econometric Reviews, 2017, 36, 1007-1020.	1.1	26
39	On the accuracy of bootstrap confidence intervals for efficiency levels in stochastic frontier models with panel data. Journal of Productivity Analysis, 2007, 28, 165-181.	1.6	23
40	Improved instrumental variables and generalized method of moments estimators. Journal of Econometrics, 1999, 91, 145-169.	6.5	19
41	Valid tests of whether technical inefficiency depends on firm characteristics. Journal of Econometrics, 2008, 144, 409-427.	6.5	12
42	Partial GLS regression. Economics Letters, 2003, 79, 385-392.	1.9	9
43	Estimates of technical inefficiency in stochastic frontier models with panel data: generalized panel jackknife estimation. Journal of Productivity Analysis, 2010, 34, 83-97.	1.6	9
44	The wrong skew problem in stochastic frontier models when inefficiency depends on environmental variables. Empirical Economics, 2020, 58, 2031-2047.	3.0	8
45	The KPSS Test Using Fixed-b Critical Values: Size and Power in Highly Autocorrelated Time Series. Journal of Time Series Econometrics, 2009, 1, .	0.4	7
46	Evaluating the CDF of the distribution of the stochastic frontier composed error. Journal of Productivity Analysis, 2019, 52, 29-35.	1.6	7
47	Evaluating the cdf of the Skew Normal distribution. Empirical Economics, 2021, 60, 3171-3202.	3.0	7
48	An econometric approach to the estimation of multi-level models. Journal of Econometrics, 2021, 220, 532-543.	6.5	7
49	A new family of copulas, with application to estimation of a production frontier system. Journal of Productivity Analysis, 2021, 55, 1-14.	1.6	7
50	On the adequacy of the "sargan distribution" as an approximation to the normal. Communications in Statistics - Theory and Methods, 1985, 14, 509-526.	1.0	6
51	GMM with more moment conditions than observations. Economics Letters, 2008, 99, 252-255.	1.9	6
52	A Survey of the Use of Copulas in Stochastic Frontier Models. Springer Proceedings in Business and Economics, 2021, , 125-138.	0.3	6
53	Estimation and inference in parametric deterministic frontier models. Journal of Productivity Analysis, 2013, 40, 293-305.	1.6	5
54	A post-truncation parameterization of truncated normal technical inefficiency. Journal of Productivity Analysis, 2015, 44, 209-220.	1.6	5

#	ARTICLE	IF	CITATIONS
55	A test of the null of integer integration against the alternative of fractional integration. Journal of Econometrics, 2015, 187, 217-237.	6.5	4
56	A hierarchical panel data stochastic frontier model for the estimation of stochastic metafrontiers. Empirical Economics, 2021, 60, 353-363.	3.0	4
57	Dickey-fuller tests with trend. Communications in Statistics - Theory and Methods, 1990, 19, 3645-3656.	1.0	3
58	Tests of Short Memory With Thick-Tailed Errors. Journal of Business and Economic Statistics, 2012, 30, 381-390.	2.9	3
59	The asymptotic equivalence between the iterated improved 2sls estimator and the 3sls estimator. Econometric Reviews, 1997, 16, 441-457.	1.1	2
60	Marginal Comparisons With the Best and the Efficiency Measurement Problem. Journal of Business and Economic Statistics, 2008, 26, 253-260.	2.9	2
61	An improved version of the geary test. Communications in Statistics - Theory and Methods, 1982, 11, 359-374.	1.0	1
62	A Comparison of the Robustness of Several Tests of Short Memory to Autocorrelated Errors. Journal of Econometric Methods, 2012, 1, .	0.6	1
63	Meritocracy Voting: Measuring the Unmeasurable. Econometric Reviews, 2016, 35, 41-43.	1.1	0
64	Separating different individual effects in a panel data model. Econometrics Journal, 2019, 22, 173-187.	2.3	0