

# 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	Evaluating the cdf of the Skew Normal distribution. Empirical Economics, 2021, 60, 3171-3202.	3.0	7
2	An econometric approach to the estimation of multi-level models. Journal of Econometrics, 2021, 220, 532-543.	6.5	7
3	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
4	A hierarchical panel data stochastic frontier model for the estimation of stochastic metafrontiers. Empirical Economics, 2021, 60, 353-363.	3.0	4
5	A Survey of the Use of Copulas in Stochastic Frontier Models. Springer Proceedings in Business and Economics, 2021, , 125-138.	0.3	6
6	The wrong skew problem in stochastic frontier models when inefficiency depends on environmental variables. Empirical Economics, 2020, 58, 2031-2047.	3.0	8
7	Evaluating the CDF of the distribution of the stochastic frontier composed error. Journal of Productivity Analysis, 2019, 52, 29-35.	1.6	7
8	Separating different individual effects in a panel data model. Econometrics Journal, 2019, 22, 173-187.	2.3	0
9	Stochastic metafrontiers. Econometric Reviews, 2017, 36, 1007-1020.	1.1	26
10	Endogenous environmental variables in stochastic frontier models. Journal of Econometrics, 2017, 199, 131-140.	6.5	68
11	Endogeneity in stochastic frontier models. Journal of Econometrics, 2016, 190, 280-288.	6.5	169
12	Meritocracy Voting: Measuring the Unmeasurable. Econometric Reviews, 2016, 35, 41-43.	1.1	0
13	Are all firms inefficient?. Journal of Productivity Analysis, 2015, 43, 327-349.	1.6	29
14	A post-truncation parameterization of truncated normal technical inefficiency. Journal of Productivity Analysis, 2015, 44, 209-220.	1.6	5
15	A test of the null of integer integration against the alternative of fractional integration. Journal of Econometrics, 2015, 187, 217-237.	6.5	4
16	Using Copulas to Model Time Dependence in Stochastic Frontier Models. Econometric Reviews, 2014, 33, 497-522.	1.1	43
17	Consistent estimation of the fixed effects stochastic frontier model. Journal of Econometrics, 2014, 181, 65-76.	6.5	128
18	Estimation and inference in parametric deterministic frontier models. Journal of Productivity Analysis, 2013, 40, 293-305.	1.6	5

#	ARTICLE	IF	CITATIONS
19	Tests of Short Memory With Thick-Tailed Errors. Journal of Business and Economic Statistics, 2012, 30, 381-390.	2.9	3
20	A Comparison of the Robustness of Several Tests of Short Memory to Autocorrelated Errors. Journal of Econometric Methods, 2012, 1, .	0.6	1
21	Goodness of fit tests in stochastic frontier models. Journal of Productivity Analysis, 2011, 35, 95-118.	1.6	30
22	One-step and two-step estimation in SFA models. Journal of Productivity Analysis, 2011, 36, 201-203.	1.6	55
23	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
24	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
25	On the distribution of estimated technical efficiency in stochastic frontier models. Journal of Econometrics, 2009, 148, 36-45.	6.5	42
26	Likelihood-based estimation in a panel setting: Robustness, redundancy and validity of copulas. Journal of Econometrics, 2009, 153, 93-104.	6.5	35
27	More efficient estimation under non-normality when higher moments do not depend on the regressors, using residual augmented least squares. Journal of Econometrics, 2008, 144, 219-233.	6.5	82
28	Valid tests of whether technical inefficiency depends on firm characteristics. Journal of Econometrics, 2008, 144, 409-427.	6.5	12
29	GMM with more moment conditions than observations. Economics Letters, 2008, 99, 252-255.	1.9	6
30	Marginal Comparisons With the Best and the Efficiency Measurement Problem. Journal of Business and Economic Statistics, 2008, 26, 253-260.	2.9	2
31	A robust version of the KPSS test based on indicators. Journal of Econometrics, 2007, 137, 311-333.	6.5	42
32	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
33	GMM estimators with improved finite sample properties using principal components of the weighting matrix, with an application to the dynamic panel data model. Journal of Econometrics, 2006, 133, 387-409.	6.5	42
34	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
35	Estimation of a panel data model with parametric temporal variation in individual effects. Journal of Econometrics, 2005, 126, 241-267.	6.5	27
36	The Determinants of Econometric Society Fellows Elections. Econometrica, 2003, 71, 399-407.	4.2	54

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37	Partial GLS regression. <i>Economics Letters</i> , 2003, 79, 385-392.	1.9	9
38	Title is missing!. <i>Journal of Productivity Analysis</i> , 2002, 18, 129-144.	1.6	662
39	Multiple comparisons with the best, with economic applications. <i>Journal of Applied Econometrics</i> , 2000, 15, 1-26.	2.3	88
40	Redundancy of moment conditions. <i>Journal of Econometrics</i> , 1999, 91, 89-111.	6.5	98
41	Improved instrumental variables and generalized method of moments estimators. <i>Journal of Econometrics</i> , 1999, 91, 145-169.	6.5	19
42	Efficient estimation of panel data models with strictly exogenous explanatory variables. <i>Journal of Econometrics</i> , 1999, 93, 177-201.	6.5	53
43	The asymptotic equivalence between the iterated improved 2sls estimator and the 3sls estimator. <i>Econometric Reviews</i> , 1997, 16, 441-457.	1.1	2
44	Efficient estimation of dynamic panel data models: Alternative assumptions and simplified estimation. <i>Journal of Econometrics</i> , 1997, 76, 309-321.	6.5	87
45	On the power of the KPSS test of stationarity against fractionally-integrated alternatives. <i>Journal of Econometrics</i> , 1996, 73, 285-302.	6.5	311
46	Confidence statements for efficiency estimates from stochastic frontier models. <i>Journal of Productivity Analysis</i> , 1996, 7, 257-282.	1.6	167
47	Efficient estimation of models for dynamic panel data. <i>Journal of Econometrics</i> , 1995, 68, 5-27.	6.5	715
48	The KPSS stationarity test as a unit root test. <i>Economics Letters</i> , 1992, 38, 387-392.	1.9	66
49	Testing the null hypothesis of stationarity against the alternative of a unit root. <i>Journal of Econometrics</i> , 1992, 54, 159-178.	6.5	8,906
50	LM TESTS FOR A UNIT ROOT IN THE PRESENCE OF DETERMINISTIC TRENDS*. <i>Oxford Bulletin of Economics and Statistics</i> , 1992, 54, 257-287.	1.7	596
51	Production frontiers with cross-sectional and time-series variation in efficiency levels. <i>Journal of Econometrics</i> , 1990, 46, 185-200.	6.5	845
52	Dickey-fuller tests with trend. <i>Communications in Statistics - Theory and Methods</i> , 1990, 19, 3645-3656.	1.0	3
53	Efficient Estimation Using Panel Data. <i>Econometrica</i> , 1989, 57, 695.	4.2	184
54	On the adequacy of the "sargan distribution" as an approximation to the normal. <i>Communications in Statistics - Theory and Methods</i> , 1985, 14, 509-526.	1.0	6

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55	Production Frontiers and Panel Data. Journal of Business and Economic Statistics, 1984, 2, 367.	2.9	405
56	Simple tests of alternative specifications in stochastic frontier models. Journal of Econometrics, 1984, 24, 349-361.	6.5	151
57	Production Frontiers and Panel Data. Journal of Business and Economic Statistics, 1984, 2, 367-374.	2.9	701
58	An improved version of the geary test. Communications in Statistics - Theory and Methods, 1982, 11, 359-374.	1.0	1
59	On the estimation of technical inefficiency in the stochastic frontier production function model. Journal of Econometrics, 1982, 19, 233-238.	6.5	2,326
60	A Monte Carlo study of estimators of stochastic frontier production functions. Journal of Econometrics, 1980, 13, 67-82.	6.5	208
61	Estimating stochastic production and cost frontiers when technical and allocative inefficiency are correlated. Journal of Econometrics, 1980, 13, 83-100.	6.5	107
62	Estimating technical and allocative inefficiency relative to stochastic production and cost frontiers. Journal of Econometrics, 1979, 9, 343-366.	6.5	375
63	Formulation and estimation of stochastic frontier production function models. Journal of Econometrics, 1977, 6, 21-37.	6.5	6,772
64	On the Statistical Estimation of Parametric Frontier Production Functions. Review of Economics and Statistics, 1976, 58, 238.	4.3	175