

Miguel Angel Delgado

List of Publications by Year in descending order

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38
papers

1,433
citations

471509

17
h-index

345221

36
g-index

42
all docs

42
docs citations

42
times ranked

834
citing authors

#	ARTICLE	IF	CITATIONS
1	Firm productivity and export markets: a non-parametric approach. <i>Journal of International Economics</i> , 2002, 57, 397-422.	3.0	479
2	Significance testing in nonparametric regression based on the bootstrap. <i>Annals of Statistics</i> , 2001, 29, 1469.	2.6	106
3	Testing the equality of nonparametric regression curves. <i>Statistics and Probability Letters</i> , 1993, 17, 199-204.	0.7	85
4	Subsampling inference in cube root asymptotics with an application to Manski's maximum score estimator. <i>Economics Letters</i> , 2001, 73, 241-250.	1.9	81
5	TESTING SERIAL INDEPENDENCE USING THE SAMPLE DISTRIBUTION FUNCTION. <i>Journal of Time Series Analysis</i> , 1996, 17, 271-285.	1.2	80
6	Nonparametric tests for conditional symmetry in dynamic models. <i>Journal of Econometrics</i> , 2007, 141, 652-682.	6.5	66
7	Nonparametric inference on structural breaks. <i>Journal of Econometrics</i> , 2000, 96, 113-144.	6.5	62
8	Distribution free goodness-of-fit tests for linear processes. <i>Annals of Statistics</i> , 2005, 33, 2568.	2.6	52
9	New methods for the analysis of long-memory time series: Application to Spanish inflation. <i>Journal of Forecasting</i> , 1994, 13, 97-107.	2.8	49
10	Count Data Models with Variance of Unknown Form: An Application to a Hedonic Model of Worker Absenteeism. <i>Review of Economics and Statistics</i> , 1997, 79, 41-49.	4.3	43
11	Semiparametric Generalized Least Squares in the Multivariate Nonlinear Regression Model. <i>Econometric Theory</i> , 1992, 8, 203-222.	0.7	37
12	NONPARAMETRIC AND SEMIPARAMETRIC METHODS FOR ECONOMIC RESEARCH. <i>Journal of Economic Surveys</i> , 1992, 6, 201-249.	6.6	33
13	Distribution-free tests of stochastic monotonicity. <i>Journal of Econometrics</i> , 2012, 170, 68-75.	6.5	33
14	Nonparametric and Semiparametric Estimation with Discrete Regressors. <i>Econometrica</i> , 1995, 63, 1477.	4.2	32
15	Distribution-free specification tests of conditional models. <i>Journal of Econometrics</i> , 2008, 143, 37-55.	6.5	32
16	Conditional Stochastic Dominance Testing. <i>Journal of Business and Economic Statistics</i> , 2013, 31, 16-28.	2.9	30
17	Semiparametric Specification Testing of Non-nested Econometric Models. <i>Review of Economic Studies</i> , 1994, 61, 291-303.	5.4	28
18	An Asymptotically Pivotal Transform of the Residuals Sample Autocorrelations With Application to Model Checking. <i>Journal of the American Statistical Association</i> , 2011, 106, 946-958.	3.1	23

#	ARTICLE	IF	CITATIONS
19	Non-nested testing of spatial correlation. <i>Journal of Econometrics</i> , 2015, 187, 385-401.	6.5	15
20	Household characteristics and consumption behaviour: A nonparametric approach. <i>Empirical Economics</i> , 1997, 22, 409-429.	3.0	13
21	Testing non-nested semiparametric models: an application to Engel curves specification. <i>Journal of Applied Econometrics</i> , 1998, 13, 145-162.	2.3	7
22	N-kernel: A review. <i>Journal of Applied Econometrics</i> , 1990, 5, 299-304.	2.3	6
23	Goodness-of-fit techniques for count data models: an application to the demand for dental care in Spain. <i>Empirical Economics</i> , 2002, 27, 543-567.	3.0	6
24	Sign tests for long-memory time series. <i>Journal of Econometrics</i> , 2005, 128, 215-251.	6.5	6
25	Distribution-free tests of conditional moment inequalities. <i>Journal of Statistical Planning and Inference</i> , 2016, 173, 99-108.	0.6	4
26	Nonparametric tests for conditional symmetry. <i>Journal of Econometrics</i> , 2018, 206, 447-471.	6.5	4
27	Computing nonparametric functional estimates in semiparametric problems. <i>Econometric Reviews</i> , 1993, 12, 125-128.	1.1	3
28	Input cost, capacity utilization and substitution in the short run. <i>Spanish Economic Review</i> , 1999, 1, 239-262.	1.0	3
29	External bootstrap tests for parameter stability. <i>Journal of Econometrics</i> , 2002, 109, 275-303.	6.5	3
30	Optimal spectral kernel for long-range dependent time series. <i>Statistics and Probability Letters</i> , 1996, 30, 37-43.	0.7	2
31	Distribution-free tests for time series models specification. <i>Journal of Econometrics</i> , 2010, 155, 128-137.	6.5	2
32	THE ET INTERVIEW: PETER M. ROBINSON. <i>Econometric Theory</i> , 2011, 27, 885-905.	0.7	2
33	BOOTSTRAP ASSISTED SPECIFICATION TESTS FOR THE ARFIMA MODEL. <i>Econometric Theory</i> , 2011, 27, 1083-1116.	0.7	2
34	Averaged Singular Integral Estimation as a Bias Reduction Technique. <i>Journal of Multivariate Analysis</i> , 2002, 80, 127-137.	1.0	1
35	Universal consistency of delta estimators. <i>Annals of the Institute of Statistical Mathematics</i> , 2004, 56, 791-818.	0.8	1
36	Distribution-free specification tests for dynamic linear models. <i>Econometrics Journal</i> , 2009, 12, S105-S134.	2.3	1

#	ARTICLE	IF	CITATIONS
37	Testing constancy in varying coefficient models. Journal of Econometrics, 2021, 222, 625-644.	6.5	0
38	Nonparametric Distribution-Free Model Checks for Multivariate Dynamic Regressions. Springer Proceedings in Mathematics and Statistics, 2014, , 91-117.	0.2	0