Miguel Angel Delgado

List of Publications by Year
in descending order

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	Testing constancy in varying coefficient models. Journal of Econometrics, 2021, 222, 625-644.	6.5	0
2	Nonparametric tests for conditional symmetry. Journal of Econometrics, 2018, 206, 447-471.	6.5	4
3	Distribution-free tests of conditional moment inequalities. Journal of Statistical Planning and Inference, 2016, 173, 99-108.	0.6	4
4	Non-nested testing of spatial correlation. Journal of Econometrics, 2015, 187, 385-401.	6.5	15
5	Nonparametric Distribution-Free Model Checks for Multivariate Dynamic Regressions. Springer Proceedings in Mathematics and Statistics, 2014, , 91-117.	0.2	0
6	Conditional Stochastic Dominance Testing. Journal of Business and Economic Statistics, 2013, 31, 16-28.	2.9	30
7	Distribution-free tests of stochastic monotonicity. Journal of Econometrics, 2012, 170, 68-75.	6.5	33
8	An Asymptotically Pivotal Transform of the Residuals Sample Autocorrelations With Application to Model Checking. Journal of the American Statistical Association, 2011, 106, 946-958.	3.1	23
9	THE ET INTERVIEW: PETER M. ROBINSON. Econometric Theory, 2011, 27, 885-905.	0.7	2
10	BOOTSTRAP ASSISTED SPECIFICATION TESTS FOR THE ARFIMA MODEL. Econometric Theory, 2011, 27, 1083-1116.	0.7	2
11	Distribution-free tests for time series models specification. Journal of Econometrics, 2010, 155, 128-137.	6.5	2
12	Distribution-free specification tests for dynamic linear models. Econometrics Journal, 2009, 12, S105-S134.	2.3	1
13	Distribution-free specification tests of conditional models. Journal of Econometrics, 2008, 143, 37-55.	6.5	32
14	Nonparametric tests for conditional symmetry in dynamic models. Journal of Econometrics, 2007, 141, 652-682.	6.5	66
15	Sign tests for long-memory time series. Journal of Econometrics, 2005, 128, 215-251.	6.5	6
16	Distribution free goodness-of-fit tests for linear processes. Annals of Statistics, 2005, 33, 2568.	2.6	52
17	Universal consistency of delta estimators. Annals of the Institute of Statistical Mathematics, 2004, 56, 791-818.	0.8	1
18	Firm productivity and export markets: a non-parametric approach. Journal of International Economics, 2002, 57, 397-422.	3.0	479

#	Article	IF	Citations
19	Averaged Singular Integral Estimation as a Bias Reduction Technique. Journal of Multivariate Analysis, 2002, 80, 127-137.	1.0	1
20	Goodness-of-fit techniques for count data models: an application to the demand for dental care in Spain. Empirical Economics, 2002, 27, 543-567.	3.0	6
21	External bootstrap tests for parameter stability. Journal of Econometrics, 2002, 109, 275-303.	6.5	3
22	Subsampling inference in cube root asymptotics with an application to Manskiâ€™s maximum score estimator. Economics Letters, 2001, 73, 241-250.	1.9	81
23	Significance testing in nonparametric regression based on the bootstrap. Annals of Statistics, 2001, 29, 1469.	2.6	106
24	Nonparametric inference on structural breaks. Journal of Econometrics, 2000, 96, 113-144.	6.5	62
25	Input cost, capacity utilization and substitution in the short run. Spanish Economic Review, 1999, 1, 239-262.	1.0	3
26	Testing non-nested semiparametric models: an application to Engel curves specification. Journal of Applied Econometrics, 1998, 13, 145-162.	2.3	7
27	Count Data Models with Variance of Unknown Form: An Application to a Hedonic Model of Worker Absenteeism. Review of Economics and Statistics, 1997, 79, 41-49.	4.3	43
28	Household characteristics and consumption behaviour: A nonparametric approach. Empirical Economics, 1997, 22, 409-429.	3.0	13
29	Optimal spectral kernel for long-range dependent time series. Statistics and Probability Letters, 1996, 30, 37-43.	0.7	2
30	TESTING SERIAL INDEPENDENCE USING THE SAMPLE DISTRIBUTION FUNCTION. Journal of Time Series Analysis, 1996, 17, 271-285.	1.2	80
31	Nonparametric and Semiparametric Estimation with Discrete Regressors. Econometrica, 1995, 63, 1477.	4.2	32
32	Semiparametric Specification Testing of Non-nested Econometric Models. Review of Economic Studies, 1994, 61, 291-303.	5.4	28
33	New methods for the analysis of longâ€memory timeâ€series: Application to Spanish inflation. Journal of Forecasting, 1994, 13, 97-107.	2.8	49
34	Testing the equality of nonparametric regression curves. Statistics and Probability Letters, 1993, 17, 199-204.	0.7	85
35	Computing nonparametric functional estimates in semiparametric problems. Econometric Reviews, 1993, 12, 125-128.	1.1	3
36	Semiparametric Generalized Least Squares in the Multivariate Nonlinear Regression Model. Econometric Theory, 1992, 8, 203-222.	0.7	37

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37	NONPARAMETRIC AND SEMIPARAMETRIC METHODS FOR ECONOMIC RESEARCH. Journal of Economic Surveys, 1992, 6, 201-249.	6.6	33
38	N-kernel: A review. Journal of Applied Econometrics, 1990, 5, 299-304.	2.3	6