Hrishikesh D Vinod

List of Publications by Year
in descending order

81 papers	1,848 citations	430874 18 h-index	289244 40 g-index
94 all docs	94 docs citations	94 times ranked	918 citing authors

#	Article	IF	Citations
1	Generalized, Partial and Canonical Correlation Coefficients. Computational Economics, 2022, 60, 1479-1506.	2.6	2
2	Kernel Regression Coefficients for Practical Significance. Journal of Risk and Financial Management, 2022, 15, 32.	2.3	2
3	Bootstrap Version of Raoâ€“Blackwellization to Two-Step and Instrumental Variable Estimators. Journal of Quantitative Economics, 2022, 20, 49-69.	0.7	1
4	Encouraging private corporate investment in India. Handbook of Statistics, 2020, 42, 155-183.	0.6	2
5	Software-Illustrated Explanations of Econometrics Contributions by CR Rao for his 100-th Birthday. Journal of Quantitative Economics, 2020, 18, 235-252.	0.7	5
6	What's the big idea? Ridge regression and regularisation. Significance, 2020, 17, 41-41.	0.4	4
7	Dr C R Raoâ€™s contributions to the advancement of economic science. Proceedings of the Indian Academy of Sciences: Mathematical Sciences, 2020, 130, 1.	0.1	4
8	Causality Studies of Real GDP, Unemployment, and Leading Indicators. World Scientific Handbook in Financial Economics Series, 2020, , 691-724.	0.1	2
9	Econometric Tools for Stress Testing Using Time Heterogeneity and Maximum Entropy. World Scientific Handbook in Financial Economics Series, 2020, , 661-690.	0.1	0
10	Internationalization of services: The case of intraâ€multinational enterprise trade. Thunderbird International Business Review, 2019, 61, 947-960.	1.8	3
11	New exogeneity tests and causal paths. Handbook of Statistics, 2019, 41, 33-64.	0.6	9
12	Externalities from Intra-Firm Trade by U.S. Multinationals. International Advances in Economic Research, 2019, 25, 389-397.	0.8	0
13	Nonparametric Regression Using Clusters. Computational Economics, 2018, 52, 1317-1334.	2.6	6
14	New Exogeneity Tests & Causal Paths. SSRN Electronic Journal, 2018, , .	0.4	0
15	Generalized correlation and kernel causality with applications in development economics. Communications in Statistics Part B: Simulation and Computation, 2017, 46, 4513-4534.	1.2	34
16	New bootstrap inference for spurious regression problems. Journal of Applied Statistics, 2016, 43, 317-335.	1.3	10
17	Matrix Algebra Topics in Statistics and Economics Using R. Handbook of Statistics, 2014, 32, 143-176.	0.6	14
18	Superior Estimation and Inference Avoiding Heteroscedasticity and Flawed Pivots: R-example of Inflation Unemployment Trade-off. Lecture Notes in Statistics, 2010, , 39-63.	0.2	5

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19	Stress testing of econometric results using archived code for replication. Journal of Economic and Social Measurement, 2009, 34, 205-217.	0.7	8
20	Maximum Entropy Bootstrap for Time Series: Themeboot<i>R</i>Package. Journal of Statistical Software, 2009, 29, .	3.7	132
21	The role of data/code archives in the future of economic research. Journal of Economic Methodology, 2008, 15, 99-119.	1.4	81
22	Human Capital and Economic Growth: Evidence from Developing Countries. American economist, The, 2007, 51, 29-39.	0.7	24
23	Should Asians demand both entrepreneurship and human rights?. Journal of Asian Economics, 2006, 17, 14-28.	2.7	1
24	Maximum entropy ensembles for time series inference in economics. Journal of Asian Economics, 2006, 17, 955-978.	2.7	76
25	Does Rapid Transition to Insulin Therapy in Subjects with Newly Diagnosed Type 2 Diabetes Mellitus Benefit Glycaemic Control and Diabetes-related Complications? A German Population-based Study. Experimental and Clinical Endocrinology and Diabetes, 2006, 114, 520-526.	1.2	15
26	Asymmetric Complementarity and Dynamic Optimization in Pharmaceuticals. Journal of Quantitative Economics, 2004, 2, 149-160.	0.7	0
27	Glossary of Notations. Wiley Series in Probability and Statistics, 2004, , 257-260.	0.0	0
28	Glossary of Greek Symbols. Wiley Series in Probability and Statistics, 2004, , 253-255.	0.0	0
29	Ranking mutual funds using unconventional utility theory and stochastic dominance. Journal of Empirical Finance, 2004, 11, 353-377.	1.8	89
30	Quantitative Measures of the Stock Market. Wiley Series in Probability and Statistics, 2004, , 1-28.	0.0	0
31	What Does It All Mean?. Wiley Series in Probability and Statistics, 2004, , 247-252.	0.0	0
32	A Short Review of the Theory of Risk Measurement. Wiley Series in Probability and Statistics, 2004, , 29-53.	0.0	0
33	Hedging to Avoid Market Risk. Wiley Series in Probability and Statistics, 2004, , 55-74.	0.0	0
34	Monkey Wrench in the Works: When the Theory Fails. Wiley Series in Probability and Statistics, 2004, , 75-99.	0.0	0
35	Downside Risk. Wiley Series in Probability and Statistics, 2004, , 101-117.	0.0	0
36	Portfolio Valuation and Utility Theory. Wiley Series in Probability and Statistics, 2004, , 119-154.	0.0	0

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37	Incorporating Downside Risk. Wiley Series in Probability and Statistics, 2004, , 155-180.	0.0	0
38	Mathematical Techniques. Wiley Series in Probability and Statistics, 2004, , 181-205.	0.0	0
39	Computational Issues. Wiley Series in Probability and Statistics, 2004, , 207-245.	0.0	0
40	Verifying the Solution from a Nonlinear Solver: A Case Study: Reply. American Economic Review, 2004, 94, 391-396.	8.5	8
41	Verifying the Solution from a Nonlinear Solver: A Case Study: Reply. American Economic Review, 2004, 94, 400-403.	8.5	30
42	Open economy and financial burden of corruption: theory and application to Asia. Journal of Asian Economics, 2003, 13, 873-890.	2.7	17
43	Review of mathStatica (v.1): an add-on to Mathematica. Journal of Applied Econometrics, 2003, 18, 485-491.	2.3	2
44	Verifying the Solution from a Nonlinear Solver: A Case Study. American Economic Review, 2003, 93, 873-892.	8.5	193
45	CEO Tenure, Board Composition, and Regulation. Journal of Regulatory Economics, 2002, 21, 217-235.	1.4	6
46	R&D and Promotion in Pharmaceuticals: A Conceptual Framework and Empirical Exploration. Journal of Marketing Theory and Practice, 2000, 8, 10-20.	4.3	22
47	Review of GAUSS for Windows, including its numerical accuracy. Journal of Applied Econometrics, 2000, 15, 211-220.	2.3	31
48	Foundations of multivariate inference using modern computers. Linear Algebra and Its Applications, 2000, 321, 365-385.	0.9	9
49	Review of GAUSS for Windows, including its numerical accuracy. Journal of Applied Econometrics, 2000, 15, 211-220.	2.3	1
50	The Numerical Reliability of Econometric Software. Journal of Economic Literature, 1999, 37, 633-665.	6.5	147
51	CEO Age and Outside Directors: A Hazard Analysis. Review of Industrial Organization, 1997, 12, 767-780.	0.7	17
52	Comments on â€œbootstrapping time series modelsâ€. Econometric Reviews, 1996, 15, 183-190.	1.1	6
53	Large sample asymptotic properties of the double k-class estimators in linear regression models. Econometric Reviews, 1995, 14, 75-100.	1.1	10
54	SORITEC (Version 6.4). American Statistician, 1989, 43, 266.	1.6	6

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55	Kernel estimation for disequilibrium models for floorspace efficiency in retailing. Journal of Productivity Analysis, 1989, 1, 79-94.	1.6	2
56	New techniques for estimation of rational expectation models and Volcker deflation. Empirical Economics, 1987, 12, 157-174.	3.0	2
57	Measurement of Economic Distance Between Blacks and Whites. Journal of Business and Economic Statistics, 1985, 3, 78-88.	2.9	15
58	Measurement of Economic Distance between Blacks and Whites. Journal of Business and Economic Statistics, 1985, 3, 78.	2.9	13
59	[Comment on "Measurement of Economic Distance between Blacks and Whites" by H. D. Vinod]: Reply. Journal of Business and Economic Statistics, 1985, 3, 408.	2.9	0
60	A Critique of Some Ridge Regression Methods: Comment. Journal of the American Statistical Association, 1980, 75, 97.	3.1	2
61	Cluster Analysis: A Survey.. Journal of the American Statistical Association, 1976, 71, 244.	3.1	74
62	Simulation and Extension of a Minimum Mean Squared Error Estimator in Comparison with Stein's. Technometrics, 1976, 18, 491-496.	1.9	25
63	Application of New Ridge Regression Methods to a Study of Bell System Scale Economies. Journal of the American Statistical Association, 1976, 71, 835-841.	3.1	68
64	Effects of ARMA Errors on the Significance Tests for Regression Coefficients. Journal of the American Statistical Association, 1976, 71, 929-933.	3.1	25
65	INTERREGIONAL COMPARISON OF PRODUCTION STRUCTURES. Journal of Regional Science, 1973, 13, 261-267.	3.3	12
66	An Inventory Theoretic Model of Freight Transport Demand. Management Science, 1970, 16, 413-421.	4.1	257
67	Integer Programming and the Theory of Grouping. Journal of the American Statistical Association, 1969, 64, 506-519.	3.1	182
68	Econometrics of Joint Production. Econometrica, 1968, 36, 322.	4.2	40
69	GMM and OLS Estimation and Inference for New Keynesian Phillips Curve. SSRN Electronic Journal, 0, , .	0.4	0
70	Maximum Entropy Bootstrap Simulations for Variance Estimation. SSRN Electronic Journal, 0, , .	0.4	1
71	Maximum Entropy Bootstrap Algorithm Enhancements. SSRN Electronic Journal, 0, , .	0.4	8
72	If Deficits are Not the Culprit, What Determines Indian Interest Rates? An Evaluation Using the Maximum Entropy Bootstrap Method. SSRN Electronic Journal, 0, , .	0.4	9

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73	Generalized Correlations and Kernel Causality Using R Package GeneralCorr. SSRN Electronic Journal, 0, , .	0.4	6
74	Professor C.R. Raoâ€™s Contributions to Econometrics. SSRN Electronic Journal, 0, , .	0.4	4
75	Clustering and Curve Fitting by Line Segments. SSRN Electronic Journal, 0, , .	0.4	2
76	Production Studies Imply Smart Regulation Can Create Prosperous Telecoms and Prevent Bubbles. SSRN Electronic Journal, 0, , .	0.4	0
77	Heteroscedasticity and Autocorrelation Efficient (HAE) Estimation and Pivots for Jointly Evolving Series. SSRN Electronic Journal, 0, , .	0.4	0
78	Causal Paths and Exogeneity Tests in Generalcorr Package for Air Pollution and Monetary Policy. SSRN Electronic Journal, 0, , .	0.4	3
79	Can Low Payroll Growth Cause Low Productivity Growth?. SSRN Electronic Journal, 0, , .	0.4	0
80	Comparing Old and New Partial Derivative Estimates from Nonlinear Nonparametric Regressions. SSRN Electronic Journal, 0, , .	0.4	0
81	Introduction to the Special Issue in Honor of Professor C. R. Rao. Journal of Quantitative Economics, 0, , .	0.7	0