

Badi H Baltagi

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/7405343/publications.pdf>

Version: 2024-02-01

279
papers

14,104
citations

36203

51
h-index

38300

95
g-index

313
all docs

313
docs citations

313
times ranked

5894
citing authors

#	ARTICLE	IF	CITATIONS
1	Econometric Analysis of Panel Data. Springer Texts in Business and Economics, 2021, , .	0.2	1,807
2	UNEQUALLY SPACED PANEL DATA REGRESSIONS WITH AR(1) DISTURBANCES. <i>Econometric Theory</i> , 1999, 15, 814-823.	0.6	666
3	Financial development and openness: Evidence from panel data. <i>Journal of Development Economics</i> , 2009, 89, 285-296.	2.1	588
4	A Lagrange Multiplier test for cross-sectional dependence in a fixed effects panel data model. <i>Journal of Econometrics</i> , 2012, 170, 164-177.	3.5	547
5	Testing panel data regression models with spatial error correlation. <i>Journal of Econometrics</i> , 2003, 117, 123-150.	3.5	403
6	Forecasting with panel data. <i>Journal of Forecasting</i> , 2008, 27, 153-173.	1.6	399
7	Estimating models of complex FDI: Are there third-country effects?. <i>Journal of Econometrics</i> , 2007, 140, 260-281.	3.5	318
8	Estimating Dynamic Demand for Cigarettes Using Panel Data: The Effects of Bootlegging, Taxation and Advertising Reconsidered. <i>Review of Economics and Statistics</i> , 1986, 68, 148.	2.3	288
9	Testing for serial correlation, spatial autocorrelation and random effects using panel data. <i>Journal of Econometrics</i> , 2007, 140, 5-51.	3.5	276
10	Health care expenditure and income in the OECD reconsidered: Evidence from panel data. <i>Economic Modelling</i> , 2010, 27, 804-811.	1.8	274
11	A generalized design for bilateral trade flow models. <i>Economics Letters</i> , 2003, 80, 391-397.	0.9	261
12	Fixed effects, random effects or Hausman's Taylor?. <i>Economics Letters</i> , 2003, 79, 361-369.	0.9	248
13	Pooled estimators vs. their heterogeneous counterparts in the context of dynamic demand for gasoline. <i>Journal of Econometrics</i> , 1997, 77, 303-327.	3.5	245
14	To Pool or Not to Pool: Homogeneous Versus Heterogeneous Estimators Applied to Cigarette Demand. <i>Review of Economics and Statistics</i> , 2000, 82, 117-126.	2.3	235
15	A General Index of Technical Change. <i>Journal of Political Economy</i> , 1988, 96, 20-41.	3.3	221
16	Nonstationary panels, cointegration in panels and dynamic panels: A survey. <i>Advances in Econometrics</i> , 0, , 7-51.	0.2	215
17	Heterogeneity and cross section dependence in panel data models: theory and applications introduction. <i>Journal of Applied Econometrics</i> , 2007, 22, 229-232.	1.3	194
18	Simultaneous equations with error components. <i>Journal of Econometrics</i> , 1981, 17, 189-200.	3.5	179

#	ARTICLE	IF	CITATIONS
19	Gasoline demand in the OECD. <i>European Economic Review</i> , 1983, 22, 117-137.	1.2	171
20	Incomplete panels. <i>Journal of Econometrics</i> , 1994, 62, 67-89.	3.5	170
21	Testing AR(1) against MA(1) disturbances in an error component model. <i>Journal of Econometrics</i> , 1995, 68, 133-151.	3.5	158
22	Estimating regional trade agreement effects on FDI in an interdependent world. <i>Journal of Econometrics</i> , 2008, 145, 194-208.	3.5	146
23	Panel unit root tests and spatial dependence. <i>Journal of Applied Econometrics</i> , 2007, 22, 339-360.	1.3	129
24	<i>Econometrics</i> , 2011, , .		122
25	Public capital stock and state productivity growth: Further evidence from an error components model. <i>Empirical Economics</i> , 1995, 20, 351-359.	1.5	120
26	A panel data study of physicians' labor supply: the case of Norway. <i>Health Economics (United Kingdom)</i> 10, 113-118.	0.8	115
27	Short and Long Run Effects in Pooled Models. <i>International Economic Review</i> , 1984, 25, 631.	0.6	112
28	On Seemingly Unrelated Regressions with Error Components. <i>Econometrica</i> , 1980, 48, 1547.	2.6	110
29	Transaction tax and stock market behavior: evidence from an emerging market. <i>Empirical Economics</i> , 2006, 31, 393-408.	1.5	103
30	A lagrange multiplier test for the error components model with incomplete panels. <i>Econometric Reviews</i> , 1990, 9, 103-107.	0.5	101
31	Cigarette taxation: Raising revenues and reducing consumption. <i>Structural Change and Economic Dynamics</i> , 1992, 3, 321-335.	2.1	101
32	Unbalanced panel data: A survey. <i>Statistical Papers</i> , 2006, 47, 493-523.	0.7	100
33	Airline Deregulation: The Cost Pieces of the Puzzle. <i>International Economic Review</i> , 1995, 36, 245.	0.6	92
34	The unbalanced nested error component regression model. <i>Journal of Econometrics</i> , 2001, 101, 357-381.	3.5	91
35	Estimating and Forecasting with a Dynamic Spatial Panel Data Model*. <i>Oxford Bulletin of Economics and Statistics</i> , 2014, 76, 112-138.	0.9	90
36	Estimation of heterogeneous panels with structural breaks. <i>Journal of Econometrics</i> , 2016, 191, 176-195.	3.5	88

#	ARTICLE	IF	CITATIONS
37	The Econometrics of Rational Addiction. <i>Journal of Business and Economic Statistics</i> , 2001, 19, 449-454.	1.8	85
38	Pooling. <i>Journal of Econometrics</i> , 1981, 17, 21-49.	3.5	81
39	Prediction in the Panel Data Model with Spatial Correlation: the Case of Liquor. <i>Spatial Economic Analysis</i> , 2006, 1, 175-185.	0.8	81
40	A Generalized Spatial Panel Data Model with Random Effects. <i>Econometric Reviews</i> , 2013, 32, 650-685.	0.5	81
41	A transformation that will circumvent the problem of autocorrelation in an error-component model. <i>Journal of Econometrics</i> , 1991, 48, 385-393.	3.5	76
42	The German wage curve: evidence from the IAB employment sample. <i>Economics Letters</i> , 1998, 61, 135-142.	0.9	75
43	Comparison of forecast performance for homogeneous, heterogeneous and shrinkage estimators. <i>Economics Letters</i> , 2002, 76, 375-382.	0.9	72
44	Maximum likelihood estimation and Lagrange multiplier tests for panel seemingly unrelated regressions with spatial lag and spatial errors: An application to hedonic housing prices in Paris. <i>Journal of Urban Economics</i> , 2011, 69, 24-42.	2.4	72
45	A joint test for serial correlation and random individual effects. <i>Statistics and Probability Letters</i> , 1991, 11, 277-280.	0.4	71
46	Prediction in the Panel Data Model with Spatial Correlation. <i>Advances in Spatial Science</i> , 2004, , 283-295.	0.3	71
47	Estimating an economic model of crime using panel data from North Carolina. <i>Journal of Applied Econometrics</i> , 2006, 21, 543-547.	1.3	71
48	Homogeneous, heterogeneous or shrinkage estimators? Some empirical evidence from French regional gasoline consumption. <i>Empirical Economics</i> , 2003, 28, 795-811.	1.5	68
49	A Generalized Error Component Model with Heteroscedastic Disturbances. <i>International Economic Review</i> , 1988, 29, 745.	0.6	66
50	Rational addiction to alcohol: panel data analysis of liquor consumption. <i>Health Economics (United Kingdom)</i> , 2017, 26, 863-874.	0.8	65
51	Health Care Expenditure and Income: A Global Perspective. <i>Health Economics (United Kingdom)</i> , 2017, 26, 863-874.	0.8	64
52	A nonparametric test for poolability using panel data. <i>Journal of Econometrics</i> , 1996, 75, 345-367.	3.5	61
53	Pooling cross-sections with unequal time-series lengths. <i>Economics Letters</i> , 1985, 18, 133-136.	0.9	60
54	Monte Carlo results on several new and existing tests for the error component model. <i>Journal of Econometrics</i> , 1992, 54, 95-120.	3.5	55

#	ARTICLE	IF	CITATIONS
55	A Dynamic Demand Model for Liquor: The Case for Pooling. <i>Review of Economics and Statistics</i> , 1995, 77, 545.	2.3	55
56	SIMULTANEOUS EQUATIONS WITH INCOMPLETE PANELS. <i>Econometric Theory</i> , 2000, 16, 269-279.	0.6	54
57	Prediction in the one-way error component model with serial correlation. <i>Journal of Forecasting</i> , 1992, 11, 561-567.	1.6	53
58	LM Tests for Functional Form and Spatial Error Correlation. <i>International Regional Science Review</i> , 2001, 24, 194-225.	1.0	52
59	Forecasting with spatial panel data. <i>Computational Statistics and Data Analysis</i> , 2012, 56, 3381-3397.	0.7	52
60	On efficient estimation with panel data: An empirical comparison of instrumental variables estimators. <i>Journal of Applied Econometrics</i> , 1990, 5, 401-406.	1.3	51
61	Editor's introduction Panel data. <i>Journal of Econometrics</i> , 1995, 68, 1-4.	3.5	50
62	WORLDWIDE ECONOMETRICS RANKINGS: 1989-2005. <i>Econometric Theory</i> , 2007, 23, 952.	0.6	50
63	Testing for heteroskedasticity and serial correlation in a random effects panel data model. <i>Journal of Econometrics</i> , 2010, 154, 122-124.	3.5	50
64	Testing for sphericity in a fixed effects panel data model. <i>Econometrics Journal</i> , 2011, 14, 25-47.	1.2	49
65	Spatial lag models with nested random effects: An instrumental variable procedure with an application to English house prices. <i>Journal of Urban Economics</i> , 2014, 80, 76-86.	2.4	49
66	Testing Cross-Sectional Correlation in Large Panel Data Models with Serial Correlation. <i>Econometrics</i> , 2016, 4, 44.	0.5	49
67	A Note on the Estimation of Simultaneous Equations with Error Components. <i>Econometric Theory</i> , 1992, 8, 113-119.	0.6	47
68	Testing for random effects and spatial lag dependence in panel data models. <i>Statistics and Probability Letters</i> , 2008, 78, 3304-3306.	0.4	46
69	Panel data inference under spatial dependence. <i>Economic Modelling</i> , 2010, 27, 1368-1381.	1.8	46
70	Firm-Level Productivity Spillovers in China's Chemical Industry: A Spatial Hausman-Taylor Approach. <i>Journal of Applied Econometrics</i> , 2016, 31, 214-248.	1.3	46
71	Instrumental variable estimation of a spatial autoregressive panel model with random effects. <i>Economics Letters</i> , 2011, 111, 135-137.	0.9	44
72	EC3SLS Estimator for a Simultaneous System of Spatial Autoregressive Equations with Random Effects. <i>Econometric Reviews</i> , 2015, 34, 659-694.	0.5	41

#	ARTICLE	IF	CITATIONS
73	A dynamic spatial panel data approach to the German wage curve. <i>Economic Modelling</i> , 2012, 29, 12-21.	1.8	39
74	Wage policy in the health care sector: a panel data analysis of nurses' labour supply. <i>Health Economics (United Kingdom)</i> , 2003, 12, 705-719.	0.8	37
75	Joint LM test for homoskedasticity in a one-way error component model. <i>Journal of Econometrics</i> , 2006, 134, 401-417.	3.5	37
76	Identification and estimation of a large factor model with structural instability. <i>Journal of Econometrics</i> , 2017, 197, 87-100.	3.5	37
77	Rational alcohol addiction: evidence from the Russian longitudinal monitoring survey. <i>Health Economics (United Kingdom)</i> , 2006, 15, 893-914.	0.8	36
78	Seemingly unrelated regressions with spatial error components. <i>Empirical Economics</i> , 2011, 40, 5-49.	1.5	36
79	To Pool or Not to Pool?. , 2008, , 517-546.		36
80	A Monte Carlo Study for Pooling Time Series of Cross-Section Data in the Simultaneous Equations Model. <i>International Economic Review</i> , 1984, 25, 603.	0.6	35
81	Count Panel Data. , 0, , 233-256.		35
82	Estimation and identification of change points in panel models with nonstationary or stationary regressors and error term. <i>Econometric Reviews</i> , 2017, 36, 85-102.	0.5	35
83	A comparative study of alternative estimators for the unbalanced two-way error component regression model. <i>Econometrics Journal</i> , 2002, 5, 480-493.	1.2	34
84	Standardized LM tests for spatial error dependence in linear or panel regressions. <i>Econometrics Journal</i> , 2013, 16, 103-134.	1.2	34
85	On instrumental variable estimation of semiparametric dynamic panel data models. <i>Economics Letters</i> , 2002, 76, 1-9.	0.9	33
86	A time-space dynamic panel data model with spatial moving average errors. <i>Regional Science and Urban Economics</i> , 2019, 76, 13-31.	1.4	32
87	Quasi-Experimental Price Elasticities of Cigarette Demand and the Bootlegging Effect. <i>American Journal of Agricultural Economics</i> , 1987, 69, 750-754.	2.4	31
88	The East German wage curve 1993-1998. <i>Economics Letters</i> , 2000, 69, 25-31.	0.9	31
89	Tobin q : Forecast performance for hierarchical Bayes, shrinkage, heterogeneous and homogeneous panel data estimators. <i>Empirical Economics</i> , 2004, 29, 107-113.	1.5	31
90	A note on the application of EC2SLS and EC3SLS estimators in panel data models. <i>Statistics and Probability Letters</i> , 2009, 79, 2189-2192.	0.4	31

#	ARTICLE	IF	CITATIONS
91	Medical technology and the production of health care. <i>Empirical Economics</i> , 2012, 42, 395-411.	1.5	29
92	Heteroskedasticity and non-normality robust LM tests for spatial dependence. <i>Regional Science and Urban Economics</i> , 2013, 43, 725-739.	1.4	29
93	Hedonic Housing Prices in Paris: An Unbalanced Spatial Lag Pseudo-Panel Model with Nested Random Effects. <i>Journal of Applied Econometrics</i> , 2015, 30, 509-528.	1.3	29
94	Skill-biased technical change in US manufacturing: a general index approach. <i>Journal of Econometrics</i> , 2005, 126, 549-570.	3.5	28
95	Testing for heteroskedasticity and spatial correlation in a random effects panel data model. <i>Computational Statistics and Data Analysis</i> , 2009, 53, 2897-2922.	0.7	28
96	The Measurement of Firm-Specific Indexes of Technical Change. <i>Review of Economics and Statistics</i> , 1995, 77, 654.	2.3	27
97	Applied econometrics rankings: 1989-1995. <i>Journal of Applied Econometrics</i> , 1999, 14, 423-441.	1.3	27
98	DOUBLE LENGTH ARTIFICIAL REGRESSIONS FOR TESTING SPATIAL DEPENDENCE. <i>Econometric Reviews</i> , 2001, 20, 31-40.	0.5	27
99	New evidence on the dynamic wage curve for Western Germany: 1980-2004. <i>Labour Economics</i> , 2009, 16, 47-51.	0.9	26
100	Why Do African Banks Lend So Little?. <i>Oxford Bulletin of Economics and Statistics</i> , 2015, 77, 339-359.	0.9	26
101	SIMPLE LM TESTS FOR THE UNBALANCED NESTED ERROR COMPONENT REGRESSION MODEL. <i>Econometric Reviews</i> , 2002, 21, 167-187.	0.5	25
102	The Efficiency of OLS in a Seemingly Unrelated Regressions Model. <i>Econometric Theory</i> , 1988, 4, 536-537.	0.6	23
103	WORLDWIDE INSTITUTIONAL RANKINGS IN ECONOMETRICS: 1989-1995. <i>Econometric Theory</i> , 1998, 14, 1-43.	0.6	22
104	Pooling Under Misspecification: Some Monte Carlo Evidence on the Kmenta and the Error Components Techniques. <i>Econometric Theory</i> , 1986, 2, 429-440.	0.6	21
105	An Alternative Heteroscedastic Error Components Model. <i>Econometric Theory</i> , 1988, 4, 349-350.	0.6	21
106	Applications of a necessary and sufficient condition for OLS to be BLUE. <i>Statistics and Probability Letters</i> , 1989, 8, 457-461.	0.4	21
107	Health Care Expenditure and Income in the OECD Reconsidered: Evidence from Panel Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	20
108	How different are the wage curves for formal and informal workers? Evidence from Turkey. <i>Papers in Regional Science</i> , 2013, 92, 271-284.	1.0	20

#	ARTICLE	IF	CITATIONS
109	Estimating and testing high dimensional factor models with multiple structural changes. Journal of Econometrics, 2021, 220, 349-365.	3.5	20
110	Error Components Models. Advanced Studies in Theoretical and Applied Econometrics, 2008, , 49-87.	0.1	20
111	AN ALTERNATIVE DERIVATION OF MUNDLAK'S FIXED EFFECTS RESULTS USING SYSTEM ESTIMATION. Econometric Theory, 2006, 22, .	0.6	19
112	Panel Data Forecasting. Handbook of Economic Forecasting, 2013, , 995-1024.	3.4	19
113	FURTHER EVIDENCE ON THE SPATIO-TEMPORAL MODEL OF HOUSE PRICES IN THE UNITED STATES. Journal of Applied Econometrics, 2014, 29, 515-522.	1.3	19
114	Asymptotic properties of estimators for the linear panel regression model with random individual effects and serially correlated errors: the case of stationary and non-stationary regressors and residuals. Econometrics Journal, 2008, 11, 554-572.	1.2	18
115	The spatial Polish wage curve with gender effects: Evidence from the Polish Labor Survey. Regional Science and Urban Economics, 2014, 49, 36-47.	1.4	18
116	Estimating Error Component Models With General MA(q) Disturbances. Econometric Theory, 1994, 10, 396-408.	0.6	17
117	Estimation of structural gravity quantile regression models. Empirical Economics, 2016, 50, 5-15.	1.5	17
118	Hospital treatment rates and spillover effects: Does ownership matter?. Regional Science and Urban Economics, 2014, 49, 193-202.	1.4	16
119	Sources of productivity spillovers: panel data evidence from China. Journal of Productivity Analysis, 2015, 43, 389-402.	0.8	16
120	Quasi-Experimental Price Elasticity of Liquor Demand in the United States: 1960-83. American Journal of Agricultural Economics, 1990, 72, 451-454.	2.4	15
121	RANDOM EFFECTS AND SPATIAL AUTOCORRELATION WITH EQUAL WEIGHTS. Econometric Theory, 2006, 22, .	0.6	15
122	The Turkish wage curve: Evidence from the Household Labor Force Survey. Economics Letters, 2012, 114, 128-131.	0.9	15
123	Excess capacity: a permanent characteristic of US airlines?. Journal of Applied Econometrics, 1998, 13, 645-657.	1.3	14
124	ON THE USE OF PANEL DATA METHODS TO ESTIMATE RATIONAL ADDICTION MODELS. Scottish Journal of Political Economy, 2007, 54, 1-18.	1.1	14
125	A Robust Hausman-Taylor Estimator. Advances in Econometrics, 2012, , 175-214.	0.2	14
126	Structural changes in heterogeneous panels with endogenous regressors. Journal of Applied Econometrics, 2019, 34, 883-892.	1.3	14

#	ARTICLE	IF	CITATIONS
127	Sampling Distributions and Efficiency Comparisons of OLS and GLS in the Presence of Both Serial Correlation and Heteroskedasticity. <i>Econometric Theory</i> , 1992, 8, 304-305.	0.6	13
128	Prediction from the regression model with one-way error components. , 1999, , 255-267.		13
129	WORLDWIDE INSTITUTIONAL AND INDIVIDUAL RANKINGS IN ECONOMETRICS OVER THE PERIOD 1989â€“1999: AN UPDATE. <i>Econometric Theory</i> , 2003, 19, .	0.6	13
130	Testing for Cointegrating Rank Via Model Selection: Evidence From 165 Data Sets. <i>Empirical Economics</i> , 2007, 33, 41-49.	1.5	13
131	The Hausmanâ€“Taylor panel data model with serial correlation. <i>Statistics and Probability Letters</i> , 2012, 82, 1401-1406.	0.4	13
132	Dynamic panel data models. , 2013, , .		13
133	A Comparison of Variance Components Estimators Using Balanced Versus Unbalanced Data. <i>Econometric Theory</i> , 1990, 6, 283-285.	0.6	12
134	Monte Carlo evidence on panel data regressions with AR(1) disturbances and an arbitrary variance on the initial observations. <i>Journal of Econometrics</i> , 1992, 52, 371-380.	3.5	12
135	An improved generalized moments estimator for a spatial moving average error model. <i>Economics Letters</i> , 2011, 113, 282-284.	0.9	12
136	Random Effects, Fixed Effects and Hausman's Test for the Generalized Mixed Regressive Spatial Autoregressive Panel Data Model. <i>Econometric Reviews</i> , 2016, 35, 638-658.	0.5	12
137	The Wald, LR, and LM Inequality. <i>Econometric Theory</i> , 1994, 10, 223-224.	0.6	11
138	ML Estimation of Linear Regression Model with AR(1) Errors and Two Observations. <i>Econometric Theory</i> , 1995, 11, 641-642.	0.6	11
139	Optimal Weighting of Unbiased Estimators. <i>Econometric Theory</i> , 1995, 11, 637-637.	0.6	11
140	Testing for random individual and time effects using a Gauss-Newton regression. <i>Economics Letters</i> , 1996, 50, 189-192.	0.9	11
141	Panel Data Models. , 0, , 349-365.		11
142	Estimating Regional Trade Agreement Effects on FDI in an Interdependent World. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	11
143	Forecasting with Panel Data. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	11
144	A Generalized Spatial Panel Data Model with Random Effects. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	11

#	ARTICLE	IF	CITATIONS
145	Welfare Reform and Children's Health. <i>Health Economics (United Kingdom)</i> , 2016, 25, 277-291.	0.8	11
146	Robust linear static panel data models using $\hat{\mu}$ -contamination. <i>Journal of Econometrics</i> , 2018, 202, 108-123.	3.5	11
147	A monotonic property for iterative GLS in the two-way random effects model. <i>Journal of Econometrics</i> , 1992, 53, 45-51.	3.5	10
148	ADAPTIVE ESTIMATION OF HETEROSKEDASTIC ERROR COMPONENT MODELS. <i>Econometric Reviews</i> , 2005, 24, 39-58.	0.5	10
149	Spatial lag test with equal weights. <i>Economics Letters</i> , 2009, 104, 81-82.	0.9	10
150	On testing for sphericity with non-normality in a fixed effects panel data model. <i>Statistics and Probability Letters</i> , 2015, 98, 123-130.	0.4	10
151	Replication of unconditional Quantile Regressions by Firpo, Fortin and Lemieux (2009). <i>Journal of Applied Econometrics</i> , 2017, 32, 218-223.	1.3	10
152	Simple Versus Multiple Regression Coefficient. <i>Econometric Theory</i> , 1987, 3, 159-159.	0.6	9
153	On Estimating from a More General Time-Series Cum Cross-Section Data Structure. <i>American economist, The</i> , 1987, 31, 69-71.	0.5	9
154	The Differencing Test in a Regression with Equicorrelated Disturbances. <i>Econometric Theory</i> , 1990, 6, 488-488.	0.6	9
155	Trace Minimization of Singular Systems with Cross-Equation Restrictions. <i>Econometric Theory</i> , 1993, 9, 314-315.	0.6	9
156	TESTING FOR LINEAR AND LOG-LINEAR MODELS AGAINST BOX-COX ALTERNATIVES WITH SPATIAL LAG DEPENDENCE. <i>Advances in Econometrics</i> , 0, , 35-74.	0.2	9
157	Estimation and prediction in the random effects model with AR() remainder disturbances. <i>International Journal of Forecasting</i> , 2013, 29, 100-107.	3.9	9
158	Cointegration of matched home purchases and rental price indexes " Evidence from Singapore. <i>Regional Science and Urban Economics</i> , 2015, 55, 80-88.	1.4	9
159	Spatial Health Econometrics. <i>Contributions To Economic Analysis</i> , 2018, , 305-326.	0.1	9
160	Forecasting with unbalanced panel data. <i>Journal of Forecasting</i> , 2020, 39, 709-724.	1.6	9
161	The Equivalence of the Boothe-MacKinnon and the Hausman Specification Tests in the Context of Panel Data. <i>Econometric Theory</i> , 1989, 5, 454-454.	0.6	8
162	A Simple Linear Trend Model with Error Components. <i>Econometric Theory</i> , 1997, 13, 463-463.	0.6	8

#	ARTICLE	IF	CITATIONS
163	Comments on: Panel data analysis's advantages and challenges. <i>Test</i> , 2007, 16, 28-30.	0.7	8
164	Testing for cross-sectional dependence in a panel factor model using the wild bootstrap test. <i>Statistical Papers</i> , 2013, 54, 1067-1094.	0.7	8
165	An Overview of Dependence in Cross-Section, Time-Series, and Panel Data. <i>Econometric Reviews</i> , 2013, 32, 543-546.	0.5	8
166	Unbalanced Panel Data Models with Interactive Effects. , 0, , 149-170.		8
167	The Estimation of Gravity Models in International Trade. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 2017, , 323-348.	0.1	8
168	Dynamic Panel Data Models. <i>Springer Texts in Business and Economics</i> , 2021, , 187-228.	0.2	8
169	Panel Unit Root Tests and Spatial Dependence. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
170	The Heteroskedastic Consequences of an Arbitrary Variance for the Initial Disturbance of an AR(1) Model. <i>Econometric Theory</i> , 1990, 6, 405-405.	0.6	7
171	Heteroskedastic Fixed Effects Models. <i>Econometric Theory</i> , 1996, 12, 867-867.	0.6	7
172	Alternative ways of obtaining Hausman's test using artificial regressions. <i>Statistics and Probability Letters</i> , 2007, 77, 1413-1417.	0.4	7
173	Test of hypotheses in panel data models when the regressor and disturbances are possibly non-stationary. <i>AStA Advances in Statistical Analysis</i> , 2011, 95, 329-350.	0.4	7
174	The Estimation and Testing of a Linear Regression with Near Unit Root in the Spatial Autoregressive Error Term. <i>Spatial Economic Analysis</i> , 2013, 8, 241-270.	0.8	7
175	The Brazilian wage curve: new evidence from the National Household Survey. <i>Empirical Economics</i> , 2017, 53, 267-286.	1.5	7
176	The effect of education on health: Evidence from the 1997 compulsory schooling reform in Turkey. <i>Regional Science and Urban Economics</i> , 2019, 77, 205-221.	1.4	7
177	Prediction with a Two-Way Error Component Regression Model. <i>Econometric Theory</i> , 1988, 4, 171-171.	0.6	6
178	A Hausman Specification Test in a Simultaneous Equations Model. <i>Econometric Theory</i> , 1989, 5, 465-467.	0.6	6
179	Variance Component Estimation Under Misspecification. <i>Econometric Theory</i> , 1991, 7, 418-419.	0.6	6
180	The Bias of the Standard Errors of OLS for an AR(1) Process with an Arbitrary Variance on the Initial Observations. <i>Econometric Theory</i> , 1992, 8, 146.	0.6	6

#	ARTICLE	IF	CITATIONS
181	Testing linear and loglinear error components regressions against Box-Cox alternatives. <i>Statistics and Probability Letters</i> , 1997, 33, 63-68.	0.4	6
182	TESTING FOR RANDOM INDIVIDUAL AND TIME EFFECTS USING UNBALANCED PANEL DATA. <i>Advances in Econometrics</i> , 1999, , 1-20.	0.2	6
183	On the Estimation and Testing of Fixed Effects Panel Data Models with Weak Instruments. <i>Advances in Econometrics</i> , 2012, , 199-235.	0.2	6
184	Prediction in a Generalized Spatial Panel Data Model with Serial Correlation. <i>Journal of Forecasting</i> , 2016, 35, 573-591.	1.6	6
185	Bayesian Spatial Bivariate Panel Probit Estimation. <i>Advances in Econometrics</i> , 2016, , 119-144.	0.2	6
186	Determinants of firm-level domestic sales and exports with spillovers: Evidence from China. <i>Journal of Econometrics</i> , 2017, 199, 184-201.	3.5	6
187	Network effects on labor contracts of internal migrants in China: a spatial autoregressive model. <i>Empirical Economics</i> , 2018, 55, 265-296.	1.5	6
188	A general condition for an optimal limiting efficiency of OLS in the general linear regression model. <i>Economics Letters</i> , 1996, 50, 13-17.	0.9	5
189	Estimation of Time-Series Regressions with Autoregressive Disturbances and Missing Observations. <i>Econometric Theory</i> , 1997, 13, 889-889.	0.6	5
190	Double-length regressions for linear and log-linear regressions with AR(1) disturbances. <i>Statistical Papers</i> , 1999, 40, 199-209.	0.7	5
191	Double-length regressions for the Box-Cox difference model with heteroskedasticity or autocorrelation. <i>Economics Letters</i> , 2000, 69, 9-14.	0.9	5
192	Testing the fixed effects restrictions? A Monte Carlo study of Chamberlain's Minimum Chi-Squared test. <i>Statistics and Probability Letters</i> , 2009, 79, 1358-1362.	0.4	5
193	Ethnic Fractionalization, Governance and Loan Defaults in Africa. <i>Oxford Bulletin of Economics and Statistics</i> , 2017, 79, 435-462.	0.9	5
194	Generalized spatial autocorrelation in a panel-probit model with an application to exporting in China. <i>Empirical Economics</i> , 2018, 55, 193-211.	1.5	5
195	Narrow Replication of Serlenga and Shin (2007) gravity models of intra-EU trade: application of the CCEP-HT estimation in heterogeneous panels with unobserved common time-specific factors. <i>Journal of Applied Econometrics</i> , 2010, 25, 505-506.	1.3	4
196	Panel Data Inference Under Spatial Dependence. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	4
197	Prediction in a spatial nested error components panel data model. <i>International Journal of Forecasting</i> , 2014, 30, 407-414.	3.9	4
198	Solutions Manual for Econometrics. <i>Springer Texts in Business and Economics</i> , 2015, , .	0.2	4

#	ARTICLE	IF	CITATIONS
199	What is Econometrics?. Springer Texts in Business and Economics, 2015, , 1-4.	0.2	4
200	Nested Effects. Econometric Theory, 1993, 9, 687-688.	0.6	3
201	A simple recursive estimation method for linear regression models with AR(p) disturbances. Statistical Papers, 1994, 35, 93-100.	0.7	3
202	A Mixed-Error Component Model. Econometric Theory, 1995, 11, 192-193.	0.6	3
203	Testing for Fixed Effects in Logit and Probit Models Using an Artificial Regression. Econometric Theory, 1995, 11, 1179-1179.	0.6	3
204	On the efficiency of two-stage and three-stage least squares estimators. Econometric Reviews, 1998, 7, 165-169.	0.5	3
205	State tax changes and quasi-experimental price elasticities of U.S. cigarette demand: An update. Journal of Economics and Finance, 2004, 28, 422-429.	0.8	3
206	04.1.1. A Hausman Test Based on the Difference between Fixed Effects Two-Stage Least Squares and Error Components Two-Stage Least Squares. Econometric Theory, 2004, 20, .	0.6	3
207	Spurious spatial regression with equal weights. Statistics and Probability Letters, 2010, 80, 1640-1642.	0.4	3
208	Test of Hypotheses in Panel Data Models When the Regressor and Disturbances are Possibly Nonstationary. SSRN Electronic Journal, 0, , .	0.4	3
209	Prediction in the Random Effects Model with MA (<i>q</i>) Remainder Disturbances. Journal of Forecasting, 2013, 32, 333-338.	1.6	3
210	Modelling Housing Using Multi-dimensional Panel Data. Advanced Studies in Theoretical and Applied Econometrics, 2017, , 349-376.	0.1	3
211	Unbalanced Panel Data Models. Springer Texts in Business and Economics, 2021, , 229-257.	0.2	3
212	A Survey of Recent Theoretical Developments in the Econometrics of Panel Data. , 1992, , 85-109.		3
213	Asymptotic Properties of Estimators for the Linear Panel Regression Model with Individual Effects and Serially Correlated Errors: The Case of Stationary and Non-Stationary Regressors and Residuals. SSRN Electronic Journal, 0, , .	0.4	3
214	What Is Econometrics?. , 2011, , 3-12.		3
215	Econometrics. Classroom Companion: Economics, 2021, , .	0.1	3
216	Spatial wage curves for formal and informal workers in Turkey. Journal of Spatial Econometrics, 2022, 3, 1.	0.2	3

#	ARTICLE	IF	CITATIONS
217	The error components regression model: conditional relative efficiency comparisons. <i>Statistical Papers</i> , 1990, 31, 1-13.	0.7	2
218	Testing for Correlated Effects in Panels. <i>Econometric Theory</i> , 1995, 11, 401-402.	0.6	2
219	Testing for random individual effects using recursive residuals. <i>Econometric Reviews</i> , 1996, 15, 331-338.	0.5	2
220	ESTIMATION OF ECONOMETRIC MODELS WITH NONPARAMETRICALLY SPECIFIED RISK TERMS. <i>Econometric Reviews</i> , 2001, 20, 445-460.	0.5	2
221	A Note on the Application of EC2SLS and EC3SLS Estimators in Panel Data Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
222	Testing for Sphericity in a Fixed Effects Panel Data Model. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
223	Simultaneous Equations Model. , 2011, , 257-303.		2
224	Small Sample Properties and Pretest Estimation of a Spatial Hausman-Taylor Model. <i>Advances in Econometrics</i> , 2012, , 215-236.	0.2	2
225	Special issue on health econometrics: editors' introduction. <i>Empirical Economics</i> , 2012, 42, 365-368.	1.5	2
226	Prediction in an Unbalanced Nested Error Components Panel Data Model. <i>Journal of Forecasting</i> , 2013, 32, 755-768.	1.6	2
227	Testing for spatial lag and spatial error dependence using double length artificial regressions. <i>Statistical Papers</i> , 2014, 55, 477-486.	0.7	2
228	Test of Hypotheses in a Time Trend Panel Data Model with Serially Correlated Error Component Disturbances. <i>Advances in Econometrics</i> , 2014, , 347-394.	0.2	2
229	Special issue on the estimation of gravity models of bilateral trade: Editors' introduction. <i>Empirical Economics</i> , 2016, 50, 1-4.	1.5	2
230	Asymptotic power of the sphericity test under weak and strong factors in a fixed effects panel data model. <i>Econometric Reviews</i> , 2017, 36, 853-882.	0.5	2
231	Partial Distributional Policy Effects Under Endogeneity. <i>Sankhya B</i> , 2019, 81, 123-145.	0.4	2
232	Contagious exporting and foreign ownership: Evidence from firms in Shanghai using a Bayesian spatial bivariate probit model. <i>Regional Science and Urban Economics</i> , 2019, 76, 125-146.	1.4	2
233	Testing for shifts in a time trend panel data model with serially correlated error component disturbances. <i>Econometric Reviews</i> , 2020, 39, 745-762.	0.5	2
234	The One-Way Error Component Regression Model. <i>Springer Texts in Business and Economics</i> , 2021, , 15-45.	0.2	2

#	ARTICLE	IF	CITATIONS
235	The Two-Way Error Component Regression Model. Springer Texts in Business and Economics, 2021, , 47-74.	0.2	2
236	Applied econometrics rankings: 1989â€“1995. , 1999, 14, 423.		2
237	Testing for Random Effects and Spatial Lag Dependence in Panel Data Models. SSRN Electronic Journal, 0, , .	0.4	2
238	New Evidence on the Dynamic Wage Curve for Western Germany: 1980-2004. SSRN Electronic Journal, 0, , .	0.4	2
239	What is Econometrics?. , 2010, , 1-4.		2
240	Medical Technology and the Production of Health Care. SSRN Electronic Journal, 0, , .	0.4	2
241	Variance Component Estimation Under Misspecification. Econometric Theory, 1992, 8, 430-433.	0.6	1
242	A Joint Test for Functional Form and Random Individual Effects. Econometric Theory, 1997, 13, 307-308.	0.6	1
243	Hausman's Specification Test as a Gauss-Newton Regression. Econometric Theory, 1997, 13, 757-757.	0.6	1
244	Chapter 7 Swedish Liquor Consumption: New Evidence on Taste Change. Contributions To Economic Analysis, 2006, , 167-192.	0.1	1
245	Testing for Heteroskedasticity and Serial Correlation in a Random Effects Panel Data Model. SSRN Electronic Journal, 2011, , .	0.4	1
246	Special issue on forecasting, use of survey data on expectations, and panel data applications: editorsâ€™ introduction. Empirical Economics, 2017, 53, 1-6.	1.5	1
247	Robust Linear Static Panel Data Models Using -Contamination. SSRN Electronic Journal, 0, , .	0.4	1
248	Diagnostic tests for homoskedasticity in spatial cross-sectional or panel models. Journal of Econometrics, 2021, 224, 245-270.	3.5	1
249	Spatial Panel Data Models. Springer Texts in Business and Economics, 2021, , 391-424.	0.2	1
250	Limited Dependent Variables and Panel Data. Springer Texts in Business and Economics, 2021, , 291-335.	0.2	1
251	Generalized Least Squares. , 2011, , 223-239.		1
252	Limited Dependent Variables. , 2002, , 331-359.		1

#	ARTICLE	IF	CITATIONS
253	Specification Issues. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 1996, , 293-306.	0.1	1
254	Specification Issues. <i>Advanced Studies in Theoretical and Applied Econometrics</i> , 1992, , 196-209.	0.1	1
255	Instrumental Variable Estimation of a Spatial Autoregressive Panel Model with Random Effects. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
256	Worldwide Econometrics Rankings: 1989-2005. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
257	A Monte Carlo Study for Pure and Pretest Estimators of a Panel Data Model with Spatially Autocorrelated Disturbances. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
258	Rational Alcohol Addiction: Evidence from the Russian Longitudinal Monitoring Survey. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
259	A Dynamic Spatial Panel Data Approach to the German Wage Curve. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
260	Recovering precision from seemingly redundant rounded data. <i>Journal of Forecasting</i> , 1990, 9, 457-465.	1.6	0
261	An Approximate Transformation for the Error Component Model with MA(q) Disturbances. <i>Econometric Theory</i> , 1992, 8, 582-583.	0.6	0
262	A COMPARATIVE STUDY OF PURE AND PRETEST ESTIMATORS FOR A POSSIBLY MISSPECIFIED TWO-WAY ERROR COMPONENT MODEL. <i>Advances in Econometrics</i> , 0, , 1-27.	0.2	0
263	Random Effects and Spatial Autocorrelation with Equal Weights. <i>SSRN Electronic Journal</i> , 2006, , .	0.4	0
264	Special issue on spatial econometrics in honor of Ingmar Prucha: editorsâ€™ introduction. <i>Empirical Economics</i> , 2018, 55, 1-5.	1.5	0
265	Test of Hypotheses with Panel Data. <i>Springer Texts in Business and Economics</i> , 2021, , 75-108.	0.2	0
266	Nonstationary Panels. <i>Springer Texts in Business and Economics</i> , 2021, , 337-389.	0.2	0
267	Generalized Least Squares. , 2002, , 235-251.		0
268	Seemingly Unrelated Regressions. , 2002, , 253-268.		0
269	Pooling Time-Series of Cross-Section Data. , 2002, , 307-329.		0
270	Basic Statistical Concepts. , 2002, , 13-50.		0

#	ARTICLE	IF	CITATIONS
271	Pooling Time-Series of Cross-Section Data. , 2011, , 305-332.		0
272	Seemingly Unrelated Regressions. , 1998, , 252-267.		0
273	Generalized Least Squares. , 1998, , 237-251.		0
274	Pooling Time-Series of Cross-Section Data. , 1998, , 307-330.		0
275	Pooling Time-Series of Cross-Section Data. , 1999, , 307-330.		0
276	Generalized Least Squares. , 1999, , 237-251.		0
277	Seemingly Unrelated Regressions. , 1999, , 252-267.		0
278	Seemingly Unrelated Regressions. Springer Texts in Business and Economics, 2015, , 233-257.	0.2	0
279	What Is Econometrics?. Classroom Companion: Economics, 2021, , 3-12.	0.1	0