

Oliver B Linton

List of Publications by Year in descending order

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Version: 2024-02-01

29
papers

856
citations

840119

11
h-index

580395

25
g-index

30
all docs

30
docs citations

30
times ranked

416
citing authors

#	ARTICLE	IF	CITATIONS
1	Estimation of Semiparametric Models when the Criterion Function Is Not Smooth. <i>Econometrica</i> , 2003, 71, 1591-1608.	2.6	334
2	Efficient Semiparametric Estimation of the Fama-French Model and Extensions. <i>Econometrica</i> , 2012, 80, 713-754.	2.6	120
3	Semiparametric estimation of a characteristic-based factor model of common stock returns. <i>Journal of Empirical Finance</i> , 2007, 14, 694-717.	0.9	60
4	Testing for the stochastic dominance efficiency of a given portfolio. <i>Econometrics Journal</i> , 2014, 17, S59-S74.	1.2	47
5	Semiparametric Ultra-High Dimensional Model Averaging of Nonlinear Dynamic Time Series. <i>Journal of the American Statistical Association</i> , 2018, 113, 919-932.	1.8	41
6	Classification of Non-Parametric Regression Functions in Longitudinal Data Models. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2017, 79, 5-27.	1.1	37
7	The Effect of Fragmentation in Trading on Market Quality in the UK Equity Market. <i>Journal of Applied Econometrics</i> , 2016, 31, 192-213.	1.3	27
8	A ReMeDI for Microstructure Noise. <i>Econometrica</i> , 2022, 90, 367-389.	2.6	26
9	Implications of High-Frequency Trading for Security Markets. <i>Annual Review of Economics</i> , 2018, 10, 237-259.	2.4	22
10	A discrete-choice model for large heterogeneous panels with interactive fixed effects with an application to the determinants of corporate bond issuance. <i>Journal of Applied Econometrics</i> , 2017, 32, 1226-1243.	1.3	20
11	Testing Conditional Independence Restrictions. <i>Econometric Reviews</i> , 2014, 33, 523-552.	0.5	17
12	A coupled component DCS-EGARCH model for intraday and overnight volatility. <i>Journal of Econometrics</i> , 2020, 217, 176-201.	3.5	14
13	Similarity, dissimilarity and exceptionality: generalizing Gini's transvariation to measure "differentness" in many distributions. <i>Metron</i> , 2017, 75, 161-180.	0.6	11
14	The behaviour of betting and currency markets on the night of the EU referendum. <i>International Journal of Forecasting</i> , 2019, 35, 371-389.	3.9	11
15	Estimation of a multiplicative correlation structure in the large dimensional case. <i>Journal of Econometrics</i> , 2020, 217, 431-470.	3.5	11
16	A unified framework for efficient estimation of general treatment models. <i>Quantitative Economics</i> , 2021, 12, 779-816.	0.9	11
17	Semiparametric dynamic portfolio choice with multiple conditioning variables. <i>Journal of Econometrics</i> , 2016, 194, 309-318.	3.5	9
18	A nonparametric test of a strong leverage hypothesis. <i>Journal of Econometrics</i> , 2016, 194, 153-186.	3.5	7

#	ARTICLE	IF	CITATIONS
19	Semiparametric identification of the bid-ask spread in extended Roll models. <i>Journal of Econometrics</i> , 2017, 200, 312-325.	3.5	7
20	Estimation and inference for the counterfactual distribution and quantile functions in continuous treatment models. <i>Journal of Econometrics</i> , 2022, 228, 39-61.	3.5	6
21	Standard Errors for Nonparametric Regression. <i>Econometric Reviews</i> , 2020, 39, 674-690.	0.5	3
22	On unit free assessment of the extent of multilateral distributional variation. <i>Econometrics Journal</i> , 2021, 24, 502-518.	1.2	3
23	A Simple and Efficient Estimation Method for Models with Nonignorable Missing Data. <i>Statistica Sinica</i> , 2020, , .	0.2	3
24	Dynamic Peer Groups of Arbitrage Characteristics. <i>Journal of Business and Economic Statistics</i> , 0, , 1-24.	1.8	3
25	Estimation of a nonparametric model for bond prices from cross-section and time series information. <i>Journal of Econometrics</i> , 2021, 220, 562-588.	3.5	2
26	A Unified Framework for Specification Tests of Continuous Treatment Effect Models. <i>Journal of Business and Economic Statistics</i> , 2022, 40, 1817-1830.	1.8	2
27	The Cross-Sectional Spillovers of Single Stock Circuit Breakers. <i>Market Microstructure and Liquidity</i> , 2018, 04, 1950008.	0.6	1
28	The lower regression function and testing expectation dependence dominance hypotheses. <i>Econometric Reviews</i> , 2021, 40, 709-727.	0.5	1
29	Comment on "Factor Models for High-Dimensional Tensor Time Series" by Rong Chen, Dan Yang, and Cun-Hui Zhang. <i>Journal of the American Statistical Association</i> , 0, , 1-1.	1.8	0