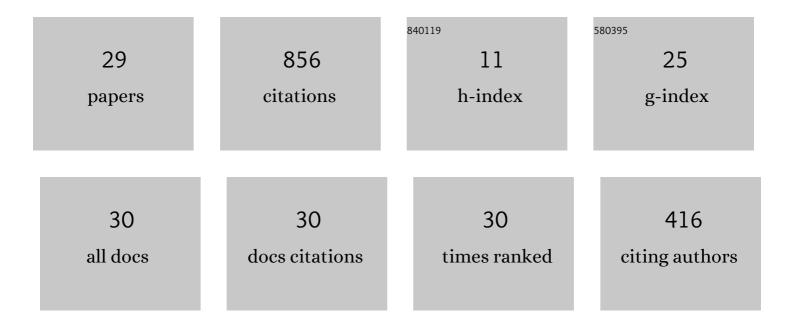
Oliver B Linton

List of Publications by Year in descending order

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Version: 2024-02-01



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

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