

Abhimanyu Gupta

List of Publications by Year in descending order

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Version: 2024-02-01

9
papers

104
citations

1937685

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h-index

1720034

7
g-index

9
all docs

9
docs citations

9
times ranked

39
citing authors

#	ARTICLE	IF	CITATIONS
1	Efficient closed-form estimation of large spatial autoregressions. Journal of Econometrics, 2023, 232, 148-167.	6.5	1
2	NONPARAMETRIC PREDICTION WITH SPATIAL DATA. Econometric Theory, 2023, 39, 950-988.	0.7	1
3	Order Selection and Inference with Long Memory Dependent Data. Journal of Time Series Analysis, 2019, 40, 425-446.	1.2	1
4	ESTIMATION OF SPATIAL AUTOREGRESSIONS WITH STOCHASTIC WEIGHT MATRICES. Econometric Theory, 2019, 35, 417-463.	0.7	7
5	Nonparametric specification testing via the trinity of tests. Journal of Econometrics, 2018, 203, 169-185.	6.5	7
6	Autoregressive spatial spectral estimates. Journal of Econometrics, 2018, 203, 80-95.	6.5	8
7	Pseudo maximum likelihood estimation of spatial autoregressive models with increasing dimension. Journal of Econometrics, 2018, 202, 92-107.	6.5	25
8	Inference on higher-order spatial autoregressive models with increasingly many parameters. Journal of Econometrics, 2015, 186, 19-31.	6.5	51
9	Credit Market Spillovers: Evidence from a Syndicated Loan Market Network. SSRN Electronic Journal, 0, , .	0.4	3