James G Mackinnon

List of Publications by Year
in descending order

93 papers	12,220 citations	81900 39 h-index	53230 85 g-index
97 all docs	97 docs citations	97 times ranked	5537 citing authors

#	Article	IF	Citations
1	Numerical distribution functions for unit root and cointegration tests. Journal of Applied Econometrics, 1996, 11, 601-618.	2.3	2,075
2	Numerical distribution functions of likelihood ratio tests for cointegration. Journal of Applied Econometrics, 1999, 14, 563-577.	2.3	1,532
3	Several Tests for Model Specification in the Presence of Alternative Hypotheses. Econometrica, 1981, 49, 781.	4.2	1,401
4	Some heteroskedasticity-consistent covariance matrix estimators with improved finite sample properties. Journal of Econometrics, 1985, 29, 305-325.	6.5	1,103
5	Fast and wild: Bootstrap inference in Stata using boottest. The Stata Journal, 2019, 19, 4-60.	2.2	479
6	A Maximum Likelihood Procedure for Regression with Autocorrelated Errors. Econometrica, 1978, 46, 51.	4.2	369
7	Tests for model specification in the presence of alternative hypotheses. Journal of Econometrics, 1983, 21, 53-70.	6.5	310
8	Bootstrap tests: how many bootstraps?. Econometric Reviews, 2000, 19, 55-68.	1.1	290
9	Wild Bootstrap Inference for Wildly Different Cluster Sizes. Journal of Applied Econometrics, 2017, 32, 233-254.	2.3	238
10	Convenient specification tests for logit and probit models. Journal of Econometrics, 1984, 25, 241-262.	6.5	235
11	Bootstrap inference in econometrics. Canadian Journal of Economics, 2002, 35, 615-645.	1.2	227
12	Approximate Asymptotic Distribution Functions for Unit-Root and Cointegration Tests. Journal of Business and Economic Statistics, 1994, 12, 167-176.	2.9	223
13	Distributions of error correction tests for cointegration. Econometrics Journal, 2002, 5, 285-318.	2.3	213
14	Graphical Methods for Investigating the Size and Power of Hypothesis Tests. Manchester School, 1998, 66, 1-26.	0.9	182
15	Approximate bias correction in econometrics. Journal of Econometrics, 1998, 85, 205-230.	6.5	152
16	Approximate Asymptotic Distribution Functions for Unit-Root and Cointegration Tests. Journal of Business and Economic Statistics, 1994, 12, 167.	2.9	148
17	Bootstrap Methods in Econometrics*. Economic Record, 2006, 82, S2-S18.	0.4	147
18	Model specification tests against non-nested alternatives. Econometric Reviews, 1983, 2, 85-110.	1.1	140

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19	THE SIZE DISTORTION OF BOOTSTRAP TESTS. Econometric Theory, 1999, 15, .	0.7	136
20	The wild bootstrap for few (treated) clusters. Econometrics Journal, 2018, 21, 114-135.	2.3	131
21	Testing for Consistency using Artificial Regressions. Econometric Theory, 1989, 5, 363-384.	0.7	123
22	Implicit Alternatives and the Local Power of Test Statistics. Econometrica, 1987, 55, 1305.	4.2	104
23	Wild Bootstrap Tests for IV Regression. Journal of Business and Economic Statistics, 2010, 28, 128-144.	2.9	95
24	The power of bootstrap and asymptotic tests. Journal of Econometrics, 2006, 133, 421-441.	6.5	91
25	Some Non-Nested Hypothesis Tests and the Relations Among Them. Review of Economic Studies, 1982, 49, 551.	5.4	81
26	Testing Linear and Loglinear Regressions against Box-Cox Alternatives. Canadian Journal of Economics, 1985, 18, 499.	1.2	80
27	Model Specification Tests Based on Artificial Linear Regressions. International Economic Review, 1984, 25, 485.	1.3	77
28	Bootstrap Testing in Nonlinear Models. International Economic Review, 1999, 40, 487-508.	1.3	77
29	Numerical distribution functions of likelihood ratio tests for cointegration. Journal of Applied Econometrics, 1999, 14, 563-577.	2.3	75
30	Improving the reliability of bootstrap tests with the fast double bootstrap. Computational Statistics and Data Analysis, 2007, 51, 3259-3281.	1.2	73
31	Specification Tests Based on Artificial Regressions. Journal of the American Statistical Association, 1990, 85, 220-227.	3.1	70
32	Randomization inference for difference-in-differences with few treated clusters. Journal of Econometrics, 2020, 218, 435-450.	6.5	70
33	The effects of the property tax: A general equilibrium simulation. Journal of Urban Economics, 1977, 4, 389-407.	4.4	60
34	Small sample properties of alternative forms of the Lagrange Multiplier test. Economics Letters, 1983, 12, 269-275.	1.9	59
35	European Monetary Union: a cointegration analysis. Journal of International Money and Finance, 2000, 19, 419-432.	2.5	57
36	Cluster-robust inference: A guide to empirical practice. Journal of Econometrics, 2023, 232, 272-299.	6.5	57

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37	Bootstrap J tests of nonnested linear regression models. Journal of Econometrics, 2002, 109, 167-193.	6.5	53
38	Thirty Years of Heteroskedasticity-Robust Inference. , 2013, , 437-461.		52
39	Notes on the New Urban Economics. The Bell Journal of Economics and Management Science, 1973, 4, 593.	1.1	51
40	Measuring the costs of height restrictions with a general equilibrium model. Regional Science and Urban Economics, 1977, 7, 359-375.	2.6	51
41	Asymptotic theory and wild bootstrap inference with clustered errors. Journal of Econometrics, 2019, 212, 393-412.	6.5	50
42	An algorithm for the generalized transportation problem. Regional Science and Urban Economics, 1975, 5, 445-464.	2.6	46
43	Monetary anticipations and the demand for money. Journal of Monetary Economics, 1984, 13, 263-274.	3.4	46
44	NUMERICAL DISTRIBUTION FUNCTIONS OF FRACTIONAL UNIT ROOT AND COINTEGRATION TESTS. Journal of Applied Econometrics, 2014, 29, 161-171.	2.3	45
45	The case against JIVE. Journal of Applied Econometrics, 2006, 21, 827-833.	2.3	44
46	Testing the specification of multivariate models in the presence of alternative hypotheses. Journal of Econometrics, 1983, 23, 301-313.	6.5	42
47	Seasonality in Regression: An Application of Smoothness Priors. Journal of the American Statistical Association, 1978, 73, 264-273.	3.1	40
48	The Interpretation of Test Statistics. Canadian Journal of Economics, 1985, 18, 38.	1.2	38
49	Simulation-Based Tests that Can Use Any Number of Simulations. Communications in Statistics Part B: Simulation and Computation, 2007, 36, 357-365.	1.2	37
50	A TECHNIQUE FOR THE SOLUTION OF SPATIAL EQUILIBRIUM MODELS*. Journal of Regional Science, 1976, 16, 293-307.	3.3	32
51	A Simplified Version of the Differencing Test. International Economic Review, 1985, 26, 639.	1.3	30
52	FAST DOUBLE BOOTSTRAP TESTS OF NONNESTED LINEAR REGRESSION MODELS. Econometric Reviews, 2002, 21, 419-429.	1.1	30
53	How cluster‐robust inference is changing applied econometrics. Canadian Journal of Economics, 2019, 52, 851-881.	1.2	30
54	The effects of urban transportation changes. Journal of Public Economics, 1977, 8, 19-36.	4.3	29

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55	Computing optimal tax equilibria. Journal of Public Economics, 1979, 11, 197-212.	4.3	29
56	Wild Bootstrap and Asymptotic Inference With Multiway Clustering. Journal of Business and Economic Statistics, 2021, 39, 505-519.	2.9	29
57	Urban general equilibrium models and simplicial search algorithms. Journal of Urban Economics, 1974, 1, 161-183.	4.4	26
58	Regression-based methods for using control variates in Monte Carlo experiments. Journal of Econometrics, 1992, 54, 203-222.	6.5	26
59	Bootstrap inference in a linear equation estimated by instrumental variables. Econometrics Journal, 2008, 11, 443-477.	2.3	25
60	Inference via kernel smoothing of bootstrap values. Computational Statistics and Data Analysis, 2007, 51, 5949-5957.	1.2	24
61	PRACTITIONERSâ€™ CORNER: Double Length Artificial Regressions^{â€}. Oxford Bulletin of Economics and Statistics, 1988, 50, 203-217.	1.7	17
62	Confidence sets based on inverting Andersonâ€"Rubin tests. Econometrics Journal, 2014, 17, S39-S58.	2.3	17
63	Where's My Cheque? A Note on Postal Strikes and the Demand for Money in Canada. Canadian Journal of Economics, 1980, 13, 683.	1.2	16
64	Specification Tests Based on Artificial Regressions. Journal of the American Statistical Association, 1990, 85, 220.	3.1	15
65	Efficient estimation of tail-area probabilities in sampling experiments. Economics Letters, 1981, 8, 73-77.	1.9	14
66	Full maximum likelihood estimation of second- order autoregressive error models. Journal of Econometrics, 1978, 7, 187-198.	6.5	13
67	The welfare implications of spatial interdependence. Journal of Urban Economics, 1978, 5, 131-136.	4.4	13
68	Bootstrap Confidence Sets with Weak Instruments. Econometric Reviews, 2014, 33, 651-675.	1.1	11
69	Wild Bootstrap Randomization Inference for Few Treated Clusters. Advances in Econometrics, 2019, , 61-85.	0.3	10
70	Wild Cluster Bootstrap Confidence Intervals. L'ActualitÃ© Ã©conomique, 2015, 91, 11-33.	0.1	10
71	Estimating the covariance matrix for regression models with ar(1) errors and lagged dependent variables. Economics Letters, 1980, 6, 119-123.	1.9	9
72	Inflation and the savings rate. Applied Economics, 1983, 15, 731-743.	2.2	8

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73	A Specification Test for Models Estimated by GLS. Review of Economics and Statistics, 1986, 68, 711.	4.3	8
74	The Linux operating system: Debian GNU/Linux. Journal of Applied Econometrics, 1999, 14, 443-452.	2.3	8
75	Computing equilibria with increasing returns. European Economic Review, 1979, 12, 1-16.	2.3	7
76	Are price equations really money demand equations on their heads?. Journal of Applied Econometrics, 1988, 3, 295-305.	2.3	7
77	Heteroskedasticity-Robust Tests for Structural Change. , 1989, , 13-28.		7
78	Computing Numerical Distribution Functions in Econometrics. , 2002, , 455-471.		6
79	Fast cluster bootstrap methods for linear regression models. Econometrics and Statistics, 2023, 26, 52-71.	0.8	6
80	On a simple procedure for testing non-nested regression models. Economics Letters, 1980, 5, 45-48.	1.9	5
81	Artificial regressions and C ($\hat{I}\pm$) tests. Economics Letters, 1991, 35, 149-153.	1.9	5
82	Moments of IV and JIVE estimators. Econometrics Journal, 2007, 10, 541-553.	2.3	5
83	Inference with Large Clustered Datasets. L'Actualité Ã©conomique, 0, 92, 649-665.	0.1	5
84	Bootstrap Tests for Overidentification in Linear Regression Models. Econometrics, 2015, 3, 825-863.	0.9	4
85	Solving Urban General Equilibrium Models by Fixed Point Methods. , 1980, , 197-212.		3
86	Reply to Ackerberg and Devereux and Blomquist and Dahlberg on â€˜The case against JIVEâ€™. Journal of Applied Econometrics, 2006, 21, 843-844.	2.3	3
87	Solving Economic General Equilibrium Models by the Sandwich Method. , 1977, , 367-402.		3
88	Clustering Methods for Statistical Inference. , 2020, , 1-37.		3
89	Artificial Regressions. , 0, , 16-37.		2
90	The Linux operating system: Debian GNU/Linux. Journal of Applied Econometrics, 1999, 14, 443-452.	2.3	2

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91	Convenient singularities and maximum likelihood estimation. Economics Letters, 1979, 3, 41-44.	1.9	1
92	Artificial Regressions. , 2008, , 1-6.		0
93	Artificial Regressions. , 2018, , 484-489.		0