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	Fast cluster bootstrap methods for linear regression models. Econometrics and Statistics, 2023, 26, 52-71.	0.8	6
2	Cluster-robust inference: A guide to empirical practice. Journal of Econometrics, 2023, 232, 272-299.	6.5	57
3	Wild Bootstrap and Asymptotic Inference With Multiway Clustering. Journal of Business and Economic Statistics, 2021, 39, 505-519.	2.9	29
4	Randomization inference for difference-in-differences with few treated clusters. Journal of Econometrics, 2020, 218, 435-450.	6.5	70
5	Clustering Methods for Statistical Inference. , 2020, , 1-37.		3
6	How clusterâ€robust inference is changing applied econometrics. Canadian Journal of Economics, 2019, 52, 851-881.	1.2	30
7	Asymptotic theory and wild bootstrap inference with clustered errors. Journal of Econometrics, 2019, 212, 393-412.	6.5	50
8	Fast and wild: Bootstrap inference in Stata using boottest. The Stata Journal, 2019, 19, 4-60.	2.2	479
9	Wild Bootstrap Randomization Inference for Few Treated Clusters. Advances in Econometrics, 2019, , 61-85.	0.3	10
10	The wild bootstrap for few (treated) clusters. Econometrics Journal, 2018, 21, 114-135.	2.3	131
11	Artificial Regressions. , 2018, , 484-489.		0
12	Wild Bootstrap Inference for Wildly Different Cluster Sizes. Journal of Applied Econometrics, 2017, 32, 233-254.	2.3	238
13	Bootstrap Tests for Overidentification in Linear Regression Models. Econometrics, 2015, 3, 825-863.	0.9	4
14	Wild Cluster Bootstrap Confidence Intervals. L'ActualitÃ© Ã©conomique, 2015, 91, 11-33.	0.1	10
15	Confidence sets based on inverting Andersonâ€"Rubin tests. Econometrics Journal, 2014, 17, S39-S58.	2.3	17
16	NUMERICAL DISTRIBUTION FUNCTIONS OF FRACTIONAL UNIT ROOT AND COINTEGRATION TESTS. Journal of Applied Econometrics, 2014, 29, 161-171.	2.3	45
17	Bootstrap Confidence Sets with Weak Instruments. Econometric Reviews, 2014, 33, 651-675.	1.1	11
18	Thirty Years of Heteroskedasticity-Robust Inference. , 2013, , 437-461.		52

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19	Wild Bootstrap Tests for IV Regression. Journal of Business and Economic Statistics, 2010, 28, 128-144.	2.9	95
20	Bootstrap inference in a linear equation estimated by instrumental variables. Econometrics Journal, 2008, 11, 443-477.	2.3	25
21	Artificial Regressions. , 2008, , 1-6.		0
22	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
23	Improving the reliability of bootstrap tests with the fast double bootstrap. Computational Statistics and Data Analysis, 2007, 51, 3259-3281.	1.2	73
24	Inference via kernel smoothing of bootstrap values. Computational Statistics and Data Analysis, 2007, 51, 5949-5957.	1.2	24
25	Moments of IV and JIVE estimators. Econometrics Journal, 2007, 10, 541-553.	2.3	5
26	Bootstrap Methods in Econometrics*. Economic Record, 2006, 82, S2-S18.	0.4	147
27	The power of bootstrap and asymptotic tests. Journal of Econometrics, 2006, 133, 421-441.	6.5	91
28	The case against JIVE. Journal of Applied Econometrics, 2006, 21, 827-833.	2.3	44
29	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
30	FAST DOUBLE BOOTSTRAP TESTS OF NONNESTED LINEAR REGRESSION MODELS. Econometric Reviews, 2002, 21, 419-429.	1.1	30
31	Computing Numerical Distribution Functions in Econometrics. , 2002, , 455-471.		6
32	Bootstrap J tests of nonnested linear regression models. Journal of Econometrics, 2002, 109, 167-193.	6.5	53
33	Bootstrap inference in econometrics. Canadian Journal of Economics, 2002, 35, 615-645.	1.2	227
34	Distributions of error correction tests for cointegration. Econometrics Journal, 2002, 5, 285-318.	2.3	213
35	European Monetary Union: a cointegration analysis. Journal of International Money and Finance, 2000, 19, 419-432.	2.5	57
36	Bootstrap tests: how many bootstraps?. Econometric Reviews, 2000, 19, 55-68.	1.1	290

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37	Bootstrap Testing in Nonlinear Models. International Economic Review, 1999, 40, 487-508.	1.3	77
38	The Linux operating system: Debian GNU/Linux. Journal of Applied Econometrics, 1999, 14, 443-452.	2.3	8
39	Numerical distribution functions of likelihood ratio tests for cointegration. Journal of Applied Econometrics, 1999, 14, 563-577.	2.3	1,532
40	THE SIZE DISTORTION OF BOOTSTRAP TESTS. Econometric Theory, 1999, 15, .	0.7	136
41	The Linux operating system: Debian GNU/Linux. Journal of Applied Econometrics, 1999, 14, 443-452.	2.3	2
42	Numerical distribution functions of likelihood ratio tests for cointegration. Journal of Applied Econometrics, 1999, 14, 563-577.	2.3	75
43	Graphical Methods for Investigating the Size and Power of Hypothesis Tests. Manchester School, 1998, 66, 1-26.	0.9	182
44	Approximate bias correction in econometrics. Journal of Econometrics, 1998, 85, 205-230.	6.5	152
45	Numerical distribution functions for unit root and cointegration tests. Journal of Applied Econometrics, 1996, 11, 601-618.	2.3	2,075
46	Approximate Asymptotic Distribution Functions for Unit-Root and Cointegration Tests. Journal of Business and Economic Statistics, 1994, 12, 167-176.	2.9	223
47	Approximate Asymptotic Distribution Functions for Unit-Root and Cointegration Tests. Journal of Business and Economic Statistics, 1994, 12, 167.	2.9	148
48	Regression-based methods for using control variates in Monte Carlo experiments. Journal of Econometrics, 1992, 54, 203-222.	6.5	26
49	Artificial regressions and C (Î±) tests. Economics Letters, 1991, 35, 149-153.	1.9	5
50	Specification Tests Based on Artificial Regressions. Journal of the American Statistical Association, 1990, 85, 220-227.	3.1	70
51	Specification Tests Based on Artificial Regressions. Journal of the American Statistical Association, 1990, 85, 220.	3.1	15
52	Testing for Consistency using Artificial Regressions. Econometric Theory, 1989, 5, 363-384.	0.7	123
53	Heteroskedasticity-Robust Tests for Structural Change. , 1989, , 13-28.		7
54	Are price equations really money demand equations on their heads?. Journal of Applied Econometrics, 1988, 3, 295-305.	2.3	7

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55	PRACTITIONERSâ€™ CORNER: Double Length Artificial Regressions^{â€}. Oxford Bulletin of Economics and Statistics, 1988, 50, 203-217.	1.7	17
56	Implicit Alternatives and the Local Power of Test Statistics. Econometrica, 1987, 55, 1305.	4.2	104
57	A Specification Test for Models Estimated by GLS. Review of Economics and Statistics, 1986, 68, 711.	4.3	8
58	The Interpretation of Test Statistics. Canadian Journal of Economics, 1985, 18, 38.	1.2	38
59	A Simplified Version of the Differencing Test. International Economic Review, 1985, 26, 639.	1.3	30
60	Some heteroskedasticity-consistent covariance matrix estimators with improved finite sample properties. Journal of Econometrics, 1985, 29, 305-325.	6.5	1,103
61	Testing Linear and Loglinear Regressions against Box-Cox Alternatives. Canadian Journal of Economics, 1985, 18, 499.	1.2	80
62	Convenient specification tests for logit and probit models. Journal of Econometrics, 1984, 25, 241-262.	6.5	235
63	Monetary anticipations and the demand for money. Journal of Monetary Economics, 1984, 13, 263-274.	3.4	46
64	Model Specification Tests Based on Artificial Linear Regressions. International Economic Review, 1984, 25, 485.	1.3	77
65	Testing the specification of multivariate models in the presence of alternative hypotheses. Journal of Econometrics, 1983, 23, 301-313.	6.5	42
66	Tests for model specification in the presence of alternative hypotheses. Journal of Econometrics, 1983, 21, 53-70.	6.5	310
67	Model specification tests against non-nested alternatives. Econometric Reviews, 1983, 2, 85-110.	1.1	140
68	Small sample properties of alternative forms of the Lagrange Multiplier test. Economics Letters, 1983, 12, 269-275.	1.9	59
69	Inflation and the savings rate. Applied Economics, 1983, 15, 731-743.	2.2	8
70	Some Non-Nested Hypothesis Tests and the Relations Among Them. Review of Economic Studies, 1982, 49, 551.	5.4	81
71	Efficient estimation of tail-area probabilities in sampling experiments. Economics Letters, 1981, 8, 73-77.	1.9	14
72	Several Tests for Model Specification in the Presence of Alternative Hypotheses. Econometrica, 1981, 49, 781.	4.2	1,401

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73	Solving Urban General Equilibrium Models by Fixed Point Methods. , 1980, , 197-212.		3
74	Estimating the covariance matrix for regression models with ar(1) errors and lagged dependent variables. Economics Letters, 1980, 6, 119-123.	1.9	9
75	On a simple procedure for testing non-nested regression models. Economics Letters, 1980, 5, 45-48.	1.9	5
76	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
77	Computing equilibria with increasing returns. European Economic Review, 1979, 12, 1-16.	2.3	7
78	Convenient singularities and maximum likelihood estimation. Economics Letters, 1979, 3, 41-44.	1.9	1
79	Computing optimal tax equilibria. Journal of Public Economics, 1979, 11, 197-212.	4.3	29
80	Full maximum likelihood estimation of second- order autoregressive error models. Journal of Econometrics, 1978, 7, 187-198.	6.5	13
81	A Maximum Likelihood Procedure for Regression with Autocorrelated Errors. Econometrica, 1978, 46, 51.	4.2	369
82	The welfare implications of spatial interdependence. Journal of Urban Economics, 1978, 5, 131-136.	4.4	13
83	Seasonality in Regression: An Application of Smoothness Priors. Journal of the American Statistical Association, 1978, 73, 264-273.	3.1	40
84	The effects of urban transportation changes. Journal of Public Economics, 1977, 8, 19-36.	4.3	29
85	The effects of the property tax: A general equilibrium simulation. Journal of Urban Economics, 1977, 4, 389-407.	4.4	60
86	Measuring the costs of height restrictions with a general equilibrium model. Regional Science and Urban Economics, 1977, 7, 359-375.	2.6	51
87	Solving Economic General Equilibrium Models by the Sandwich Method. , 1977, , 367-402.		3
88	A TECHNIQUE FOR THE SOLUTION OF SPATIAL EQUILIBRIUM MODELS*. Journal of Regional Science, 1976, 16, 293-307.	3.3	32
89	An algorithm for the generalized transportation problem. Regional Science and Urban Economics, 1975, 5, 445-464.	2.6	46
90	Urban general equilibrium models and simplicial search algorithms. Journal of Urban Economics, 1974, 1, 161-183.	4.4	26

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91	Notes on the New Urban Economics. The Bell Journal of Economics and Management Science, 1973, 4, 593.	1.1	51
92	Artificial Regressions. , 0, , 16-37.		2
93	Inference with Large Clustered Datasets. L'ActualitÃ© Ã©conomique, 0, 92, 649-665.	0.1	5