
Jan R. Magnus

Published articles

2010 and later

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2010

90. Magnus, J.R., O. Powell, and P. Prüfer (2010). A comparison of two model averaging techniques with an application to growth empirics, *Journal of Econometrics*, 154, 139–153. [\[PDF\]](#) (The associated Matlab files and data can be downloaded [HERE](#).)
91. Magnus, J.R. and C. Muris (2010). Specification of variance matrices for panel data models, *Econometric Theory*, 26, 301–310. [\[PDF\]](#)
92. Magnus, J.R. and A.A. Peresetsky (2010). The price of Moscow apartments, *Прикладная Эконометрика (Prikladnaya Ekonometrika, Applied Econometrics)*, 1(17), 89–105. [\[PDF\]](#) Russian translation [\[PDF\]](#)
93. Magnus, J.R. (2010). On the concept of matrix derivative, *Journal of Multivariate Analysis*, 101, 2200–2206. [\[PDF\]](#)

2011

94. Magnus, J.R., A. Wan, and X. Zhang (2011). Weighted average least squares estimation with nonspherical disturbances and an application to the Hong Kong housing market, *Computational Statistics & Data Analysis*, 55, 1331–1341. [\[PDF\]](#)
95. Magnus, J.R., B. Melenberg, and C. Muris (2011). Global warming and local dimming: the statistical evidence (with discussion and rejoinder), *Journal of the American Statistical Association*, 106, 452–468. [\[PDF\]](#)
96. Douhou, S., J.R. Magnus, and A. van Soest (2011). The perception of small crime, *European Journal of Political Economy*, 27, 749–763. [\[PDF\]](#)
97. De Luca, G. and J.R. Magnus (2011). Bayesian model averaging and weighted average least squares: equivariance, stability, and numerical issues, *The Stata Journal*, 11, 518–544. [\[PDF\]](#)

2012

98. Ikefuji, M., R.J.A. Laeven, J.R. Magnus, and C. Muris (2012). Pareto utility, *Theory and Decision*, 72, 000–000. (Note: An earlier version of this paper was distributed under the title ‘Burr utility’.) [\[PDF\]](#)

99. Poghosyan, K. and J.R. Magnus (2012). WALS estimation and forecasting in factor-based dynamic models with an application to Armenia, *International Econometric Review*, 4, 40–58. [\[PDF\]](#) (A somewhat extended version including some corrections can be downloaded [HERE](#).)

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