Jan R. Magnus

Publications by subject

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Maximum likelihood, GLS, and IV

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6. Magnus, G. and J.R. Magnus (2018). The estimation of normal mixtures with latent variables, *Communications in Statistics — Theory and Methods*, 00, 000–000. [PDF] Associated software at [zipfile].

Asymptotic theory

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Error components

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Moments of forecast errors

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2. Magnus, J.R. and B. Pesaran (1989). The exact multi-period mean-square forecast error for the first-order autoregressive model with an intercept, *Journal of Econometrics*, 42, 157–179. [PDF]

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Sensitivity analysis

1. Banerjee, A.N. and J.R. Magnus (1999). The sensitivity of OLS when the variance matrix is (partially) unknown, *Journal of Econometrics*, 92, 295–323. [PDF]

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Pretesting and model averaging

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Econometric methodology

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7. Magnus, J.R. and M.S. Morgan (1997). Organization of the experiment, *Journal of Applied Econometrics*, 12, 467–476. [PDF]

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3. Magnus, J.R. and T.J. Rothenberg (2000). Least squares autoregression with near-unit root, in: *Innovations in Multivariate Statistical Analysis* (Eds. R.D.H. Heijmans, D.S.G. Pollock and A. Satorra), Kluwer Academic Publishers: Dordrecht, Chapter 10, 157–173. [PDF]

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Sparse matrices

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