Jan R. Magnus

# Publications by subject

last updated: September 22, 2017

# Maximum likelihood, GLS, and IV

1. Magnus, J.R. (1978). Maximum likelihood estimation of the GLS model with unknown parameters in the disturbance covariance matrix, *Journal of Econometrics*, 7, 281–312. [PDF] Corrigenda in *Journal of Econometrics*, 10, 261. [PDF]

2. Don, F.J.H. and J.R. Magnus (1980). On the unbiasedness of iterated GLS estimators, *Communications in Statistics*, A9(5), 519–527. [PDF]

3. Holly, A. and J.R. Magnus (1988). A note on instrumental variables and maximum likelihood estimation procedures, *Annales d'Économie et de Statistique*, 10, 121–138. [PDF]

4. Magnus, J.R. (2007). The asymptotic variance of the pseudo maximum likelihood estimator, *Econometric Theory*, 23, 1022–1032. [PDF]

5. Boldea, O. and J.R. Magnus (2009). Maximum likelihood estimation of the multivariate normal mixture model, *Journal of the American Statistical Association*, 104, 1539–1549. [PDF] (Code simulations and code application: HERE)

# Asymptotic theory

1. Heijmans, R.D.H. and J.R. Magnus (1986). Consistent maximum-likelihood estimation with dependent observations: the general (non-normal) case and the normal case, *Journal of Econometrics*, 32, 253–285. [PDF] Corrigenda in *Journal of Econometrics*, 35, 395. [PDF]

2. Heijmans, R.D.H. and J.R. Magnus (1986). On the first-order efficiency and asymptotic normality of maximum likelihood estimators obtained from dependent observations, *Statistica Neerlandica*, 40, 169–188, reprinted in: *Nonlinear Models*, Vol. I (Eds. H.J. Bierens and A.R. Gallant), Edward Elgar: Cheltenham, UK, 1997, 279–298. [PDF]

3. Heijmans, R.D.H. and J.R. Magnus (1986). Asymptotic normality of maximum likelihood estimators obtained from normally distributed but dependent observations, *Econometric Theory*, 2, 374–412. [PDF]

## Error components

1. Magnus, J.R. (1982). Multivariate error components analysis of linear and nonlinear regression models by maximum likelihood, *Journal of Econometrics*, 19, 239–285. [PDF]

2. Magnus, J.R. and A.D. Woodland (1988). On the maximum likelihood estimation of multivariate regression models containing serially correlated error components, *International Economic Review*, 29, 707–725. [PDF]

3. Klaassen, F.J.G.M. and J.R. Magnus (2001). Some properties of a generalized two-error components matrix, Problem 01.5.1, *Econometric Theory*, 17, 1025. Solution in *Econometric Theory*, 18, 1274–1275. [PDF]

4. Magnus, J.R. and C. Muris (2010). Specification of variance matrices for panel data models, *Econometric Theory*, 26, 301–310. [PDF]

## Moments of forecast errors

1. Hoque, A., J.R. Magnus and B. Pesaran (1988). The exact multi-period mean-square forecast error for the first-order autoregressive model, *Journal of Econometrics*, 39, 327–346. [PDF]

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]

3. Magnus, J.R. and B. Pesaran (1991). The bias of forecasts from a first-order autoregression, *Econometric Theory*, 7, 222–235. [PDF]

## 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]

2. Banerjee, A.N. and J.R. Magnus (2000). On the sensitivity of the usual $t$- and $F$-tests to covariance misspecification, *Journal of Econometrics*, 95, 157–176. [PDF]

3. Magnus, J.R. (2002). On the sensitivity of the $t$-statistic, in: *Handbook of Applied Econometrics and Statistical Inference* (Eds. A. Ullah, A.T.K. Wan and A. Chaturvedi), Marcel Dekker: New York, Chapter 13, 277–285. [PDF]

4. Magnus, J.R. and A. Vasnev (2007). Local sensitivity and diagnostic tests, *The Econometrics Journal*, 10, 166–192. [PDF]

5. Magnus, J.R. (2007). Local sensitivity in econometrics, Chapter 12 in: *Measurement in Economics* (Ed. M.J. Boumans), Academic Press: San Diego, USA, 295–319. [PDF]

6. Magnus, J.R. and A. Vasnev (2015). Interpretation and use of sensitivity in econometrics, illustrated with forecast combinations, *International Journal of Forecasting*, 31, 769–781. [PDF]

## Pretesting and model averaging

1. Magnus, J.R. and J. Durbin (1999). Estimation of regression coefficients of interest when other regression coefficients are of no interest, *Econometrica*, 67, 639–643. [PDF]

2. Magnus, J.R. (1999). The traditional pretest estimator, *Theory of Probability and Its Applications*, 44, 293–308 (reprinted from *Teoriya Veroyatnostei i ee Primeneniya*, 44, 401–418). [PDF]

3. Magnus, J.R. (2002). Estimation of the mean of a univariate normal distribution with known variance, *The Econometrics Journal*, 5, 225–236. [PDF]

4. Danilov, D. and J.R. Magnus (2004). On the harm that ignoring pretesting can cause, *Journal of Econometrics*, 122, 27–46. [PDF]

5. Danilov, D. and J.R. Magnus (2004). Forecast accuracy after pretesting with an application to the stock market, *Journal of Forecasting*, 23, 251–274. [PDF]

6. Magnus, J.R. (2008). Pretesting, in: *The New Palgrave Dictionary of Economics Online* (Eds S.N. Durlauf and L.E. Blume), Palgrave Macmillan: New York. [Link to Dictionary] [PDF]

7. 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 and Stata files and data can be downloaded HERE.)

8. 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]

9. 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]

10. 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.)

11. Kumar, K. and J.R. Magnus (2013). A characterization of Bayesian robustness for a normal location parameter, *Sankhya (Series B)*, 75, 216–237. [PDF] (The associated MATLAB and Stata files and data can be downloaded HERE.)

12. Magnus, J.R. and W. Wang (2014). Concept-based Bayesian model averaging and growth empirics, *Oxford Bulletin of Economics and Statistics*, 76, 874–897. [PDF] (Supplementary material is available in our background document HERE.)

13. Magnus, J.R., W. Wang, and X. Zhang (2016). Weighted-average least squares prediction, *Econometric Reviews*, 35, 1040–1074, posted online 20 October 2014. [PDF]

14. Magnus, J.R. and G. De Luca (2016). Weighted-average least squares: A review, *Journal of Economic Surveys*, 30, 117–148. [PDF] (The associated MATLAB and Stata files and data can be downloaded HERE.)

## Econometric methodology

1. Keuzenkamp, H.A. and J.R. Magnus (1995). The Significance of Testing in Econometrics, *Journal of Econometrics, Annals Series*, Volume 67, Number 1.

2. Keuzenkamp, H.A. and J.R. Magnus (1995). The significance of testing in econometrics, *Journal of Econometrics*, 67, 1–3. [PDF]

3. Keuzenkamp, H.A. and J.R. Magnus (1995). On tests and significance in econometrics, *Journal of Econometrics*, 67, 5–24. [PDF]

4. Magnus, J.R. and M.S. Morgan (1995). An experiment in applied econometrics, *Journal of Applied Econometrics*, 10, 213–216. [PDF]

5. Magnus, J.R. (1996). *Het succes van de econometrie*, inaugural lecture, Tilburg University Press. [PDF]

6. Magnus, J.R. and M.S. Morgan (1997). Design of the experiment, *Journal of Applied Econometrics*, 12, 459–465. [PDF]

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

8. Magnus, J.R. and M.S. Morgan (1997). The data: a brief description, *Journal of Applied Econometrics*, 12, 651–661. [PDF]

9. Magnus, J.R. and M.S. Morgan (1997). The Experiment in Applied Econometrics, *Journal of Applied Econometrics*, Volume 12, Supplement.

10. Magnus, J.R. (1999). The success of econometrics, *De Economist*, 147, 55–71. [PDF]

11. Magnus, J.R. and M.S. Morgan (1999). *Methodology and Tacit Knowledge: Two Experiments in Econometrics*, John Wiley and Sons: Chichester/New York. [TO ORDER]

12. Magnus, J.R. (2002). The missing tablet: comment on Kennedy's ten commandments, *Journal of Economic Surveys*, 16, 605–609. [PDF]

13. Magnus, J.R. (2013). Predicting the past, valedictory lecture, Tilburg University. [PDF]

## Econometric history and notation

1. Magnus, J.R. and M.S. Morgan (1987). The ET interview: Professor J. Tinbergen, *Econometric Theory*, 3, 117–142. [PDF]

2. Abadir, K.M. and J.R. Magnus (2002). Notation in econometrics: a proposal for a standard, *The Econometrics Journal*, 5, 76–90. [PDF] NOTE: The required files can be downloaded from [zip].

## Econometrics, various

1. Magnus, J.R., P.K. Katyshev and A.A. Peresetsky (1997). *Эконометрика. Начальный курс* (Econometrics: A First Course), Delo Publishers: Moscow. Reprinted 1997, second edition 1998, third edition (revised) 2000, fourth edition 2000, fifth edition 2001, sixth edition (revised) 2003, seventh edition 2005. [TO ORDER]

2. Katyshev, P.K., J.R. Magnus and A.A. Peresetsky (1999). *Solutions Manual*, Delo Publishers: Moscow. Second edition (revised, 207 pages) 2002, third edition 2003, fourth edition 2004.

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]

4. Danilov, D. and J.R. Magnus (2000). The maximum number of omitted variables, Problem 00.2.2, *Econometric Theory*, 16, 287–288. Solution in *Econometric Theory*, 17, 485. [PDF]

5. Magnus, J.R. and A.K. Sinha (2005). On Theil's errors, *The Econometrics Journal*, 8, 39–54. [PDF]

6. Danilov, D. and J.R. Magnus (2007). Некоторые эквивалентности в линейном оценивании (Some equivalences in linear estimation), *Quantile*, 3, 83–90. [PDF] (English original: [PDF])

7. Magnus, J.R. and A.A. Peresetsky (2010). The price of Moscow apartments, *Прикладная Эконометрика* (*Prikladnaya Ekonometrika, Applied Econometrics)*, 17, 89–105. [PDF] Russian translation [PDF]

8. Claeskens, G., J.R. Magnus, A.L. Vasnev, and W. Wang (2016). The forecast combination puzzle: A simple theoretical explanation, *International Journal of Forecasting*, 32, 754–762. [PDF]

9. Magnus, J.R. (2017). *Introduction to the Theory of Econometrics*, VU University Press: Amsterdam. [TO ORDER]

10. De Luca, G., J.R. Magnus, and F. Peracchi (2017). Balanced variable addition in linear models, *Journal of Economic Surveys*, 31, 000–000. [PDF]

## Matrix differential calculus and $0$-$1$ matrices

1. Magnus, J.R. and H. Neudecker (1979). The commutation matrix: some properties and applications, *The Annals of Statistics*, 7, 381–394. [PDF]
2. Magnus, J.R. and H. Neudecker (1980). The elimination matrix: some lemmas and applications, *SIAM Journal on Algebraic and Discrete Methods*, 1, 422–449. [PDF]
3. Magnus, J.R. (1983). $L$-structured matrices and linear matrix equations, *Linear and Multilinear Algebra*, 14, 67–88. [PDF]
4. Magnus, J.R. (1985). On differentiating eigenvalues and eigenvectors, *Econometric Theory*, 1, 179–191. [PDF]
5. Magnus, J.R. and H. Neudecker (1985). Matrix differential calculus with applications to simple, Hadamard, and Kronecker products, *Journal of Mathematical Psychology*, 29, 474–492. [PDF]
6. Magnus, J.R. and H. Neudecker (1986). Symmetry, $0$-$1$ matrices and Jacobians: a review, *Econometric Theory*, 2, 157–190. [PDF]
7. Magnus, J. R. and H. Neudecker (1988). *Matrix Differential Calculus with Applications in Statistics and Econometrics*, John Wiley and Sons: Chichester/New York. Reprinted 1990. First revision 1991, reprinted 1994, 1995, 1997, 1998. Second edition (paperback) 1999, reprinted 1999, 2001. Third edition 2007. [TO DOWNLOAD]
8. Magnus, J.R. (1988). *Linear Structures*, Griffin's Statistical Monographs and Courses, No. 42, Edward Arnold: London and Oxford University Press: New York. [TO ORDER]
9. Magnus, J. R. and H. Neudecker (2002). *Матричное дифференциальное исчисление с приложениями к статистике и эконометрике* (Russian translation of *Matrix Differential Calculus with Applications in Statistics and Econometrics*), Fizmatlit Publishing House: Moscow.
10. Magnus, J.R. (2010). On the concept of matrix derivative, *Journal of Multivariate Analysis*, 101, 2200–2206. [PDF]

## Sparse matrices

1. Danilov, D. and J.R. Magnus (2008). On the estimation of a large sparse Bayesian system: the Snaer program, *Computational Statistics & Data Analysis*, 52, 4203–4224. [PDF]

## Matrix algebra, various

1. Magnus, J.R. (1986). An eigenvalue problem, Problem 86.2.4, *Econometric Theory*, 2, 290. Solution in *Econometric Theory*, 3, 467–469. [PDF]
2. Magnus, J.R. (1987). A representation theorem for $(\operatorname{tr} A^p)^{1/p}$, *Linear Algebra and Its Applications*, 95, 127–134. [PDF]
3. Magnus, J.R. (1990). On the fundamental bordered matrix of linear estimation, in: *Advanced Lectures in Quantitative Economics* (Ed. F. van der Ploeg), Academic Press: London, 583–604. [PDF]
4. Abadir, K.M. and J.R. Magnus (2005). *Matrix Algebra*, Volume 1 of *Econometric Exercises* (Eds. K.M. Abadir, J.R. Magnus and P.C.B. Phillips), Cambridge University Press: New York. [TO ORDER]

## Moments of products and ratios of quadratic forms

1. Magnus, J.R. (1978). The moments of products of quadratic forms in normal variables, *Statistica Neerlandica*, 32, 201–210. [PDF]
2. Magnus, J.R. (1979). The expectation of products of quadratic forms in normal variables: the practice, *Statistica Neerlandica*, 33, 131–136. [PDF]
3. Magnus, J.R. (1986). The exact moments of a ratio of quadratic forms in normal variables, *Annales d'Économie et de Statistique*, 4, 95–109. [PDF]
4. Magnus, J.R. (1990). On certain moments relating to ratios of quadratic forms in normal variables: further results, *Sankhya (Series B)*, Part 1, 52, 1–13. [PDF]
5. Magnus, J.R. and B. Pesaran (1993). Evaluation of moments of quadratic forms and ratios of quadratic forms in normal variables: background, motivation and examples, *Computational Statistics*, 8, 21–37. [PDF]

6. Magnus, J.R. and B. Pesaran (1993). The evaluation of cumulants and moments of quadratic forms in normal variables (CUM): technical description, *Computational Statistics*, 8, 39–45. [PDF]

7. Magnus, J.R. and B. Pesaran (1993). The evaluation of moments of ratios of quadratic forms in normal variables and related statistics (QRMOM): technical description, *Computational Statistics*, 8, 47–55. [PDF]

8. Magnus, J.R. and B. Pesaran (1993). G01NAF, Numerical Algorithms Group (NAG), Mark 16, Oxford, NAGLIB (Computes the cumulants and moments of quadratic forms in normal variables).

9. Magnus, J.R. and B. Pesaran (1993). G01NBF, Numerical Algorithms Group (NAG), Mark 16, Oxford, NAGLIB (Computes the moments of ratios of quadratic forms in normal variates and related statistics).

## Sport statistics: tennis

1. Magnus, J.R. and F.J.G.M. Klaassen (1997). Wat tenniscommentatoren niet weten: een analyse van vier jaar Wimbledon, *Kwantitatieve Methoden*, 18, No. 54, 55–62. Reply in *Kwantitatieve Methoden*, 18, No. 54, 67. [PDF]

2. Magnus, J.R. and F.J.G.M. Klaassen (1997). Testing some common tennis hypotheses: four years at Wimbledon, in: *Papers from the Third Meeting of the Sports Statistics Committee*, 51st Session of the International Statistical Institute, Istanbul, 9–37. [PDF]

3. Magnus, J.R., F.J.G.M. Klaassen and R. van Gelder (1997). Game, set & match, *Psychologie*, 17, July/August, 60–62. [PDF]

4. Magnus, J.R. and F.J.G.M. Klaassen (1999). The effect of new balls in tennis: four years at Wimbledon, *The Statistician (Journal of the Royal Statistical Society, Series D)*, 48, 239–246. [PDF]

5. Magnus, J.R. and F.J.G.M. Klaassen (1999). On the advantage of serving first in a tennis set: four years at Wimbledon, *The Statistician (Journal of the Royal Statistical Society, Series D)*, 48, 247–256. [PDF]

6. Magnus, J.R. and F.J.G.M. Klaassen (1999). The final set in a tennis match: four years at Wimbledon, *Journal of Applied Statistics*, 26, 461–468. [PDF]

7. Klaassen, F.J.G.M. and J.R. Magnus (2000). How to reduce the service dominance in tennis? Empirical results from four years at Wimbledon, in: *Tennis Science & Technology* (Eds. S.J. Haake and A.O. Coe), Blackwell Science: Oxford, UK, 277–284. [PDF]

8. Klaassen, F.J.G.M. and J.R. Magnus (2001). Are points in tennis independent and identically distributed? Evidence from a dynamic binary panel data model, *Journal of the American Statistical Association*, 96, 500–509. [PDF]

9. Klaassen, F.J.G.M. and J.R. Magnus (2003). Forecasting the winner of a tennis match, *European Journal of Operational Research*, 148, 257–267. [PDF]

10. Klaassen, F.J.G.M. and J.R. Magnus (2003). On the probability of winning a tennis match, *Medicine and Science in Tennis*, 8, No. 3, 10–11. [PDF] Reprinted in: *AENORM*, 47, May 2005, 47–49. [PDF] Also in: *Medium Econometrische Toepassingen (MET)*, 14(4), 2006, 12–14. [PDF]

11. Klaassen, F.J.G.M. and J.R. Magnus (2003). Forecasting in tennis, in: *Tennis Science & Technology 2* (Ed. S. Miller), International Tennis Federation: London, 333–340. [PDF]

12. Magnus, J.R. and F.J.G.M. Klaassen (2008). Myths in tennis, Chapter 13 in: *Statistical Thinking in Sports* (Eds. J. Albert and R.H. Koning), Chapman & Hall/CRC Press: Boca Raton, Florida, USA, 217–240. [PDF]

13. Klaassen, F.J.G.M. and J.R. Magnus (2008). De kans om een tenniswedstrijd te winnen: Federer-Nadal in de finale van Wimbledon 2007, *STAtOR*, 9, No. 2, 8–11. [PDF] See also: Tussen gevoel en ratio — de wetenschappelijke kijk op Federer-Nadal, *Tennis Magazine*, 6, 12–13. [PDF]

14. Klaassen, F.J.G.M. and J.R. Magnus (2009). The efficiency of top agents: an analysis through service strategy in tennis, *Journal of Econometrics*, 148, 72–85. [PDF]

15. Klaassen, F.J.G.M. and J.R. Magnus (2014). *Analyzing Wimbledon: The Power of Statistics*, Oxford University Press: New York. Underlying data and software are available from [wimbledon]. Advance praise [Here].

16. Klaasen, F. and J.R. Magnus (2014). Analyzing Wimbledon, *ITF Coaching and Sport Science Review*, 62 (22), 6–7. [PDF]

## Sport statistics: athletics

1. Einmahl, J.H.J. and J.R. Magnus (2008). Records in athletics through extreme-value theory, *Journal of the American Statistical Association*, 103, 1382–1391. [PDF]

## Statistics, various

1. Abadir, K.M. and J.R. Magnus (2003). Normal's deconvolution and the independence of sample mean and variance, Problem 03.4.1, *Econometric Theory*, 19, 691. Solution in *Econometric Theory*, 20, 805–807. [PDF]

2. Abadir, K.M. and J.R. Magnus (2003). The central limit theorem for Student's distribution, Problem 03.6.1, *Econometric Theory*, 19, 1195. Solution in *Econometric Theory*, 20, 1261–1263. [PDF]

3. Abadir, K.M. and J.R. Magnus (2007). A statistical proof of the transformation theorem, Chapter 12 in: *The Refinement of Econometric Estimation and Test Procedures: Finite Sample and Asymptotic Analysis* (Eds. G.D.A. Phillips and E. Tzavalis), Cambridge University Press: Cambridge, 319–325. [PDF]

4. Belsley, D.A., E.J. Kontoghiorghes, and J.R. Magnus (2007). The Third Special Issue on Computational Econometrics, *Computational Statistics & Data Analysis*, Volume 51, Issue 7.

5. Belsley, D.A., E.J. Kontoghiorghes, and J.R. Magnus (2007). Editorial, *Computational Statistics & Data Analysis*, The Third Special Issue on Computational Econometrics (Guest Editors: D.A. Belsley, E.J. Kontoghiorghes, and J.R. Magnus), 51, 3257. [PDF]

6. Davidson, J.E.H., J.R. Magnus, and J. Wiegerinck (2008). A general bound for the limiting distribution of Breitung's statistic, *Econometric Theory*, 24, 1443–1455. [PDF]

## Environmental economics

1. Cramer, J.S. and J.R. Magnus (1974). Benzine is al eens duurder geweest, *Economisch Statistische Berichten*, 59, 369. [PDF]

2. Magnus, J.R. (1979). Substitution between energy and non-energy inputs in the Netherlands, 1950–1976, *International Economic Review*, 20, 465–484. [PDF]

3. Magnus, J.R. and A.D. Woodland (1987). Inter-fuel substitution in Dutch manufacturing, *Applied Economics*, 19, 1639–1664. [PDF]

4. Fontein, P.F., G.J. Thijssen, J.R. Magnus and J. Dijk (1994). On levies to reduce the nitrogen surplus: the case of Dutch pig farms, *Environmental and Resource Economics*, 4, 455–478. [PDF]

5. Fontein, P.F., G.J. Thijssen, J.R. Magnus and J. Dijk (1999). Optimal taxation for the reduction of nitrogen surplus in Dutch dairy farms, 1975–1989, in: *Modelling Change in Integrated Economic and Environmental Systems* (Eds. S. Mahendrarajah, A.J. Jakeman and M.J. McAleer), John Wiley and Sons: Chichester/New York, Chapter 12, 273–296. [PDF]

6. 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]

7. Ji, K., J.R. Magnus, and W. Wang (2014). Natural resources, institutional quality, and economic growth in China, *Environmental and Resource Economics*, 57, 323–343. [PDF]

8. Magnus, J.R., B. Melenberg, C. Muris, and M. Wild (2013). Statistical climate-change scenarios, *Journal of Environmental Statistics*, 5, 1–18. [PDF]

9. Ikefuji, M., J.R. Magnus, and H. Sakamoto (2014). The effect of health benefits on climate change mitigation policies, *Climatic Change*, 126, 229–243. [PDF] (Supplementary background material can be downloaded HERE.)

## National accounts estimation

1. Magnus, J.R., J.W. van Tongeren and A.F. de Vos (2000). National accounts estimation using indicator ratios, *The Review of Income and Wealth*, 46, 329–350. [PDF]

2. Magnus, J.R. and J.W. van Tongeren (2002). Assessing and optimizing the impact of national accounts compilation methods on indicator analysis, in: *United Nations Statistics Division: Handbook of National Accounting:*

*Use of Macro Accounts in Policy Analysis*, United Nations: New York, Studies in Methods Series F, No. 81, Chapter VI-D, 263–281. [PDF]

3. van Tongeren, J.W. and J.R. Magnus (2012). Bayesian integration of large SNA data frameworks with an application to Guatemala, *Journal of Economic and Social Measurement*, 37, 277–316. [PDF]

# Aggregation

1. Magnus, J.R. and A.D. Woodland (1990). Separability and aggregation, *Economica*, 57, 239–247. [PDF]

2. Magnus, J.R. and A. Vasnev (2008). Using macro data to obtain better micro forecasts, *Econometric Theory*, 24, 553–579. [PDF]

# Microeconomics

1. Ikefuji, M., R.J.A. Laeven, J.R. Magnus, and C. Muris (2013). Pareto utility, *Theory and Decision*, 75, 43–57. [PDF]

2. Ikefuji, M., R.J.A. Laeven, J.R. Magnus, and C. Muris (2015). Expected utility and catastrophic consumption risk, *Insurance: Mathematics and Economics*, 64, 306–312. [PDF]

# Cheating and corruption

1. Magnus, J.R., V.M. Polterovich, D. Danilov, and A.V. Savvateev (2002). Tolerance of cheating: an analysis across countries, *Journal of Economic Education*, 33, 125–135. [PDF]

2. Douhou, S. and J.R. Magnus (2009). The reliability of user authentication through keystroke dynamics, *Statistica Neerlandica*, 63, 432–449. [PDF]

3. Douhou, S., J.R. Magnus, and A. van Soest (2011). The perception of small crime, *European Journal of Political Economy*, 27, 749–763. [PDF]

4. Douhou, S., J.R. Magnus, and A. van Soest (2012). Peer reporting and the perception of fairness, *De Economist*, 160, 289–310. [PDF]

## History

1. Magnus, J.R. (2005). Alles zal reg kom: Oorlogsbrieven van Sig en Emmy Menko-van Dam, Walburg Pers: Zutphen. [Order from: jan@janmagnus.nl]
2. Randt, U. and J.R. Magnus (2006). Von Hamburg nach Berlin im Sommer 1841: Emma Isler berichtet, *Maajan—Die Quelle*, 20(2), 2791–2794. [PDF]

## Fiction and travel

1. De Kam, Flip and Jan Magnus (1980). Ko & Co in ijs, Kosmos: Amsterdam (reprinted 1990, Contact: Amsterdam). [Order from: jan@janmagnus.nl]
2. Magnus, J.R. (2007). Sleeping on the veranda: three months in Tokyo, Rudoro: Amsterdam. [Order from: jan@janmagnus.nl]