

last updated: February 12, 2025

Submitted for publication

1. Ikefuji, M., J.R. Magnus, and A.L. Vasnev. The role of data and priors in estimating climate sensitivity. [\[PDF\]](#)
2. Magnus, J.R. and A.L. Vasnev. More information, less precision: meta-analysis through random effects. [\[PDF\]](#)
3. De Luca, G. and J.R. Magnus. Weighted-average least squares: Beyond the simple linear regression model. [\[PDF\]](#)

In progress

1. Magnus, J.R., T. Matsubayashi, and Y. van Etten. Do shocks divide or unite: Evidence from The Netherlands.
2. Ikefuji, M., J.R. Magnus, and Z. Wang. Climatic change, perceived information, social pressure, and tipping points.

Books

My little textbook “Introduction to the Theory of Econometrics” is going through various printings, each will small changes and improvements. The printing of 2021 contains links to 39 videos which I recorded for my course (online because of the corona crisis). These are 15–20 minute videos, each explaining one specific aspect of the theory. At the same time an E-book has been launched, also containing these links. The book is currently being translated in Chinese.

My book “Statistics” with Karim Abadir and Risto Heijmans came out in October 2018, and the third edition of my 1988 “Matrix Differential Calculus” (with Heinz Neudecker, now deceased) came out in March 2019.

My most recent book (jointy with Sean Telg) is a book of worked-out exercises to accompany “Introduction to the Theory of Econometrics.” This book is entitled “Mastering Econometrics: Exercises and Solutions” and came out in July 2022.

I am currently working on “Weighted-Average Least Squares Model Averaging” (with Giuseppe De Luca), to be published in Springer’s series *Frontiers in Probability and the Statistical Sciences*. This monograph will contain my work on model averaging (and a lot more) that I have done with various co-authors over the last thirty years. This will be an approximately 450-page monograph and hopefully we can complete the manuscript by the end of 2025.