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Paulo M.D.C. Parente

Total Citations

Web of Science®	405
Scopus	343

Publications

- **Scientific Journals**

- Scientific journal paper

1	Parente, P. M.D.C. & Smith, R. J. (2021). Quasimaximum likelihood and the kernel block bootstrap for nonlinear dynamic models. Journal of Time Series Analysis, 42(4), 377?405. https://doi.org/10.1111/jtsa.12573 - Times Cited Web of Science®: 2 - Times Cited Scopus: 2
2	Gordon C. R. Kemp, Parente, P. M.D.C. & Santos Silva, J.M.C. (2019). Dynamic Vector Mode Regression. Journal of Business & Economic Statistics, 38(3), 647?661. https://doi.org/10.1080/07350015.2018.1562935 - Times Cited Web of Science®: 22 - Times Cited Scopus: 17

3	Parente, P. M. D. C. (2018). A general class of non-nested test statistics for models defined through moment restrictions. Econometric Theory, 34(2), 477?507. https://doi.org/10.1017/S0266466617000123
4	Parente, P. M. D. C. & Smith, R. J. (2017). Tests of additional conditional moment restrictions. Journal of Econometrics, 200(1), 1?16. https://doi.org/10.1016/j.jeconom.2017.02.004 - Times Cited Scopus: 1
5	Parente, P. M. D. C. & Silva, J. M. C. S. (2016). Quantile regression with clustered data. Journal of Econometric Methods, 5(1), 1?15. https://doi.org/10.1515/jem-2014-0011 - Times Cited Web of Science®: 204 - Times Cited Scopus: 192
6	Parente, P. & Smith, R. J. (2014). Recent developments in empirical likelihood and related methods. Annual Review of Economics, 6(1), 77?102. https://doi.org/10.1146/annureveconomics- 080511-110925 - Times Cited Web of Science®: 9
7	Parente, P. & Santos Silva, J.M.C. (2012). A cautionary note on tests of overidentifying restrictions. Economics Letters, 115(2), 314?317. https://doi.org/10.1016/j.econlet.2011.12.047 - Times Cited Web of Science®: 130 - Times Cited Scopus: 111
8	Parente, P. & Smith, R. J. (2011). Gel methods for nonsmooth moment indicators. Econometric Theory, 27(1), 74?113. https://doi.org/10.1017/S0266466610000137 - Times Cited Web of Science®: 21 - Times Cited Scopus: 20
9	Machado, J. A. F. & Parente, P. (2005). Bootstrap estimation of covariance matrices via the percentile method. Econometrics Journal, 8(1), 70?78. https://doi.org/10.1111/j.1368-423X.2005.00152.x - Times Cited Web of Science®: 17

• Conferences/Workshops and Talks

- Talk

1	Parente, P. M.D.C., Silva, J. M. C. S. & Kemp, G. (2017). Dynamic Vector Mode Regression. 2017 Royal Economic Society Annual Conference,.
2	Parente, P., Santos Silva, J.M.C. & Kemp, G. (2017). Dynamic Vector Mode Regression. Annual Symposium of the Society for Nonlinear Dynamics and Econometrics,.
3	Parente, P., Santos Silva, J.M.C. & Kemp, G. (2017). Dynamic Vector Mode Regression. Italian Congress of Econometrics and Empirical Economics,.
4	Parente, P. (2015). Dynamic Vector Mode Regression. 2nd Annual Conference of the International Association for Applied Econometrics,.
5	Parente, P. (2015). Dynamic Vector Mode Regression. 2015 European Winter Meeting of the Econometric Society,.