Paulo M.D.C. Parente

Total Citations

Web of Science®	390
Scopus	335

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 - 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 - Times Cited Web of Science®: 20 - Times Cited Scopus: 15

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
4	Parente, P. M. D. C. & Smith, R. J. (2017). Tests of additional conditional moment restrictions. Journal of Econometrics. 200 (1), 1-16 - 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 - Times Cited Web of Science®: 197 - Times Cited Scopus: 181
6	Parente, P. & Smith, R. J. (2014). Recent developments in empirical likelihood and related methods. Annual Review of Economics. 6 (1), 77-102 - Times Cited Web of Science®: 9 - Times Cited Scopus: 8
7	Parente, P. & Santos Silva, J.M.C. (2012). A cautionary note on tests of overidentifying restrictions. Economics Letters. 115 (2), 314-317 - Times Cited Web of Science®: 124 - Times Cited Scopus: 108
8	Parente, P. & Smith, R. J. (2011). Gel methods for nonsmooth moment indicators. Econometric Theory. 27 (1), 74-113 - 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 - 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.