

CRC 649 Statistics

for 2009.01 – 2014.07

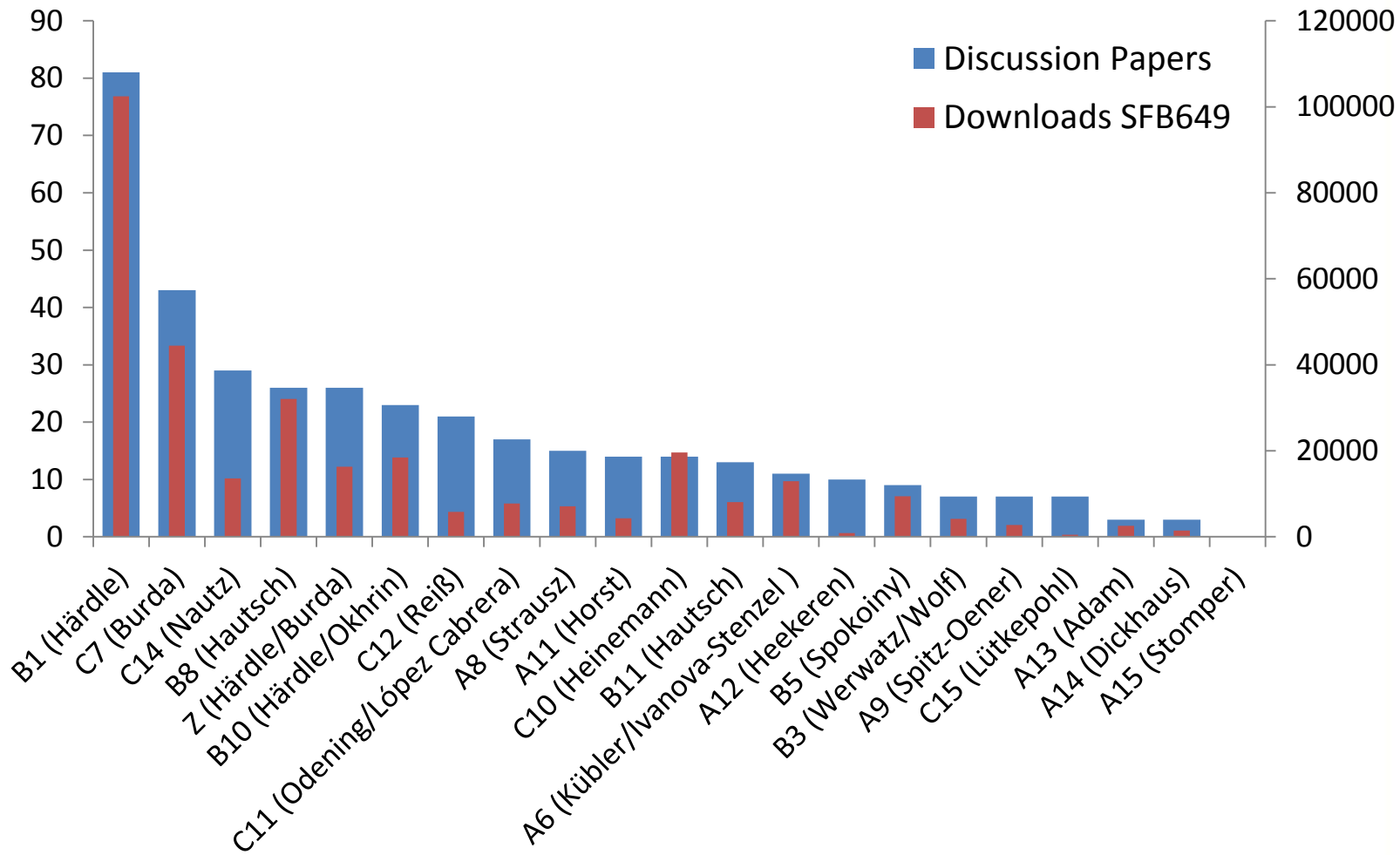


Overview

- Discussion Papers
- Publications
- Guest Researcher Program
- Quantnet

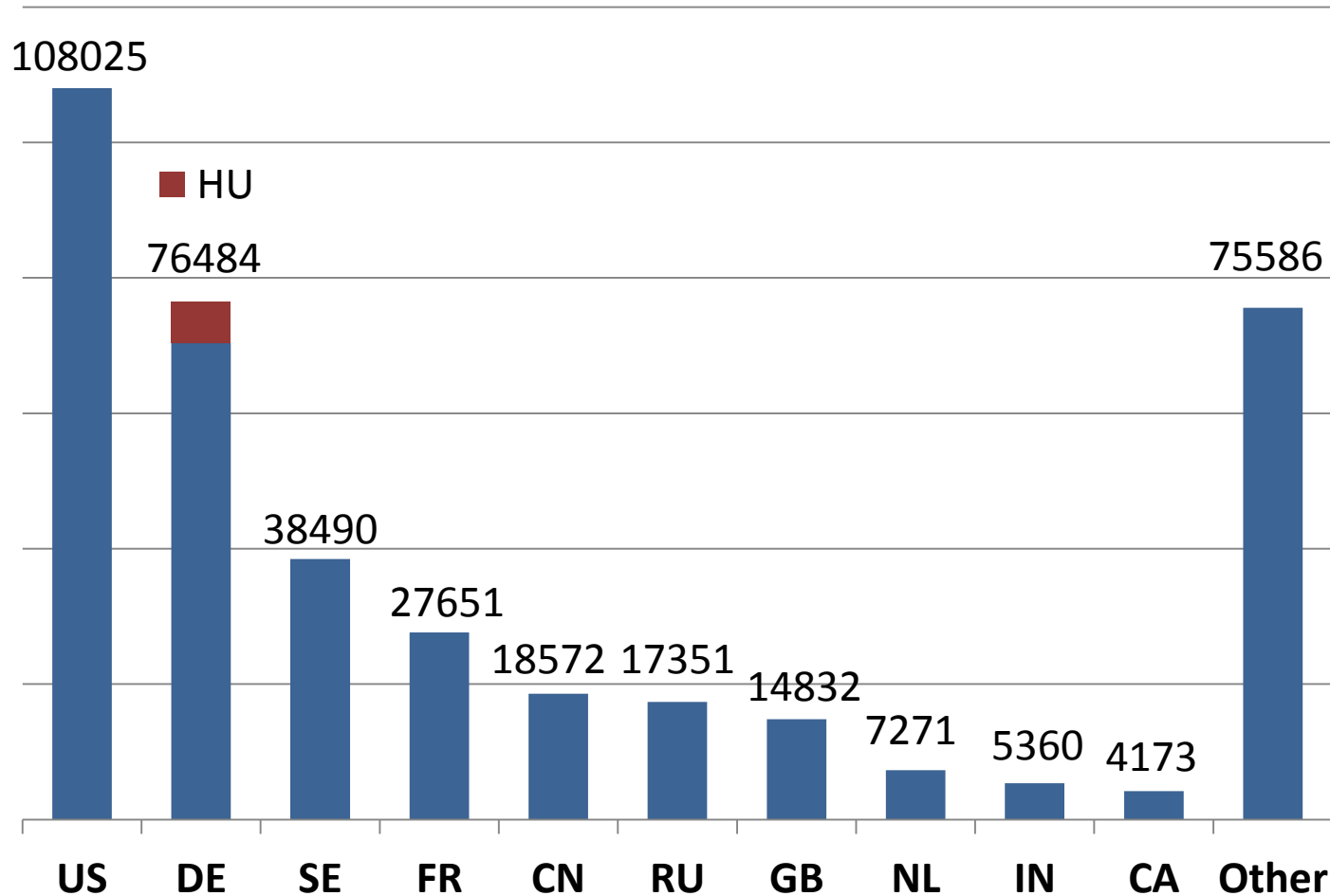
Discussion Papers (1)

DPs & downloads per project (SFB649 Website) 2009.01 – 2014.07



Discussion Papers (2)

DP downloads by country (SFB649 Website) 2009.01 – 2014.07



Discussion Papers (3)

Top 10 DP downloads

2009.01 – 2014.06 (RePEc)

TP	DP	Title	Authors	Downl.
B8	2009-051	The Market Impact of a Limit Order	Nikolaus Hautsch and Ruihong Huang	639
B2*	2006-083	Formative Measurement Models in Covariance Structure Analysis: Specification and Identification	Dirk Temme and Lutz Hildebrandt	495
B2*	2006-084	PLS Path Modeling – A Software Review	Dirk Temme, Henning Kreis and Lutz Hildebrandt	430
B1	2005-019	Arbitrage-Free Smoothing of the Implied Volatility Surface	Matthias R. Fengler	300
C1*	2005-039	What are the Effects of Fiscal Policy Shocks?	Andrew Mountford and Harald Uhlig	281
B2*	2006-017	Estimation with the Nested Logit Model: Specifications and Software Particularities	Nadja Silberhorn, Yasemin Boztug and Lutz Hildebrandt	279
C10	2007-069	Solving Linear Rational Expectations Models with Lagged Expectations Quickly and Easily	Alexander Meyer-Gohde	255
A8	2009-006	Regulatory Risk under Optimal Incentive Regulation	Roland Strausz	243
Z	2010-014	Crisis? What Crisis? Currency vs. Banking in the Financial Crisis of 1931	Albrecht Ritschl and Samad Sarferaz	222
B1	2011-020	How Computational Statistics Became the Backbone of Modern Data Science	James E. Gentle, Wolfgang Karl Härdle and Yuichi Mori	218

* discontinued since 2013

5

Collaborative Research Center 649: Economic Risk
Research Data Center (RDC)
<http://sfb649.wiwi.hu-berlin.de/>

Discussion Papers (4)

Top 10 DP downloads

2013.07 – 2014.06 (RePEc)

TP	DP	Title	Authors	Downl.
B1	2014-015	Ladislaus von Bortkiewicz - statistician, economist, and a European intellectual	Wolfgang Karl Härdle and Annette B. Vogt	96
A8	2014-024	Peer Effects and Students' Self-Control	Berno Buechel, Lydia Mechtenberg and Julia Petersen	92
A6	2013-40	Privacy Concerns, Voluntary Disclosure of Information, and Unraveling: An Experiment	Volker Benndorf, Dorothea Kübler and Hans-Theo Normann	70
C7	2013-022	Decomposing Risk in Dynamic Stochastic General Equilibrium	Hong Lan and Alexander Meyer-Gohde	69
B8	2009-051	The Market Impact of a Limit Order	Nikolaus Hautsch and Ruihong Huang	67
C7	2014-017	The composition of government spending and the multiplier at the Zero Lower Bound	Julien Albertini, Arthur Poirier and Jordan Roulleau-Pasdeloup	60
C14	2013-036	Herding in financial markets: Bridging the gap between theory and evidence	Christopher Boortz, Simon Jurkatis, Stephanie Kremer and Dieter Nautz	58
C7	2013-024	Pruning in Perturbation DSGE Models - Guidance from Nonlinear Moving Average Approximations	Hong Lan and Alexander Meyer-Gohde	52
C7	2014-011	Fiscal Devaluation in a Monetary Union	Philipp Engler, Giovanni Ganelli, Juha Tervala and Simon Voigts	51
C15	2014-007	Confidence Bands for Impulse Responses: Bonferroni versus Wald	Helmut Lütkepohl, Anna Staszewska-Bystrova and Peter Winker	49

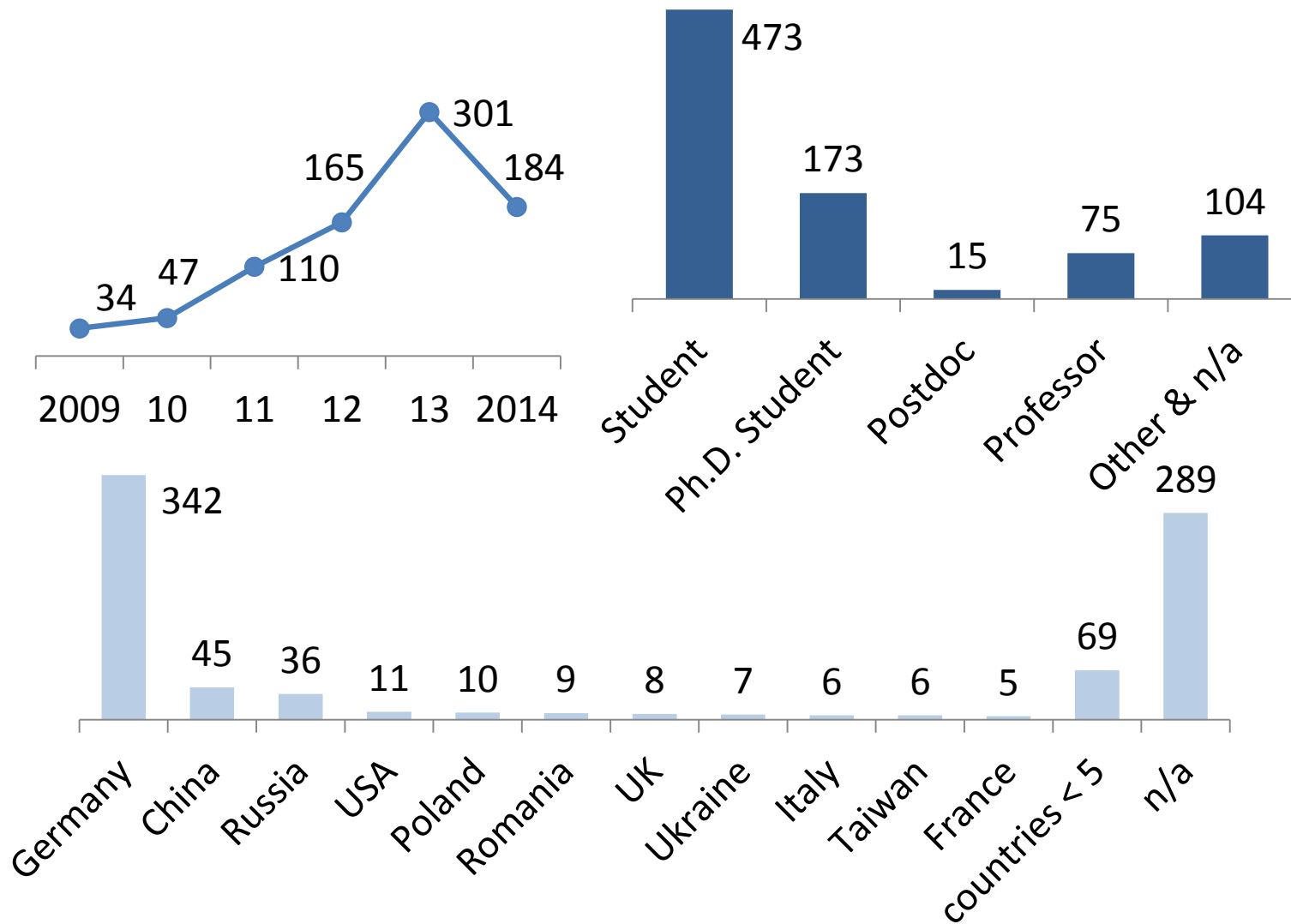
Publications

Highly rated publications

2013.01 – 2014.07 (HB VWL 2010)

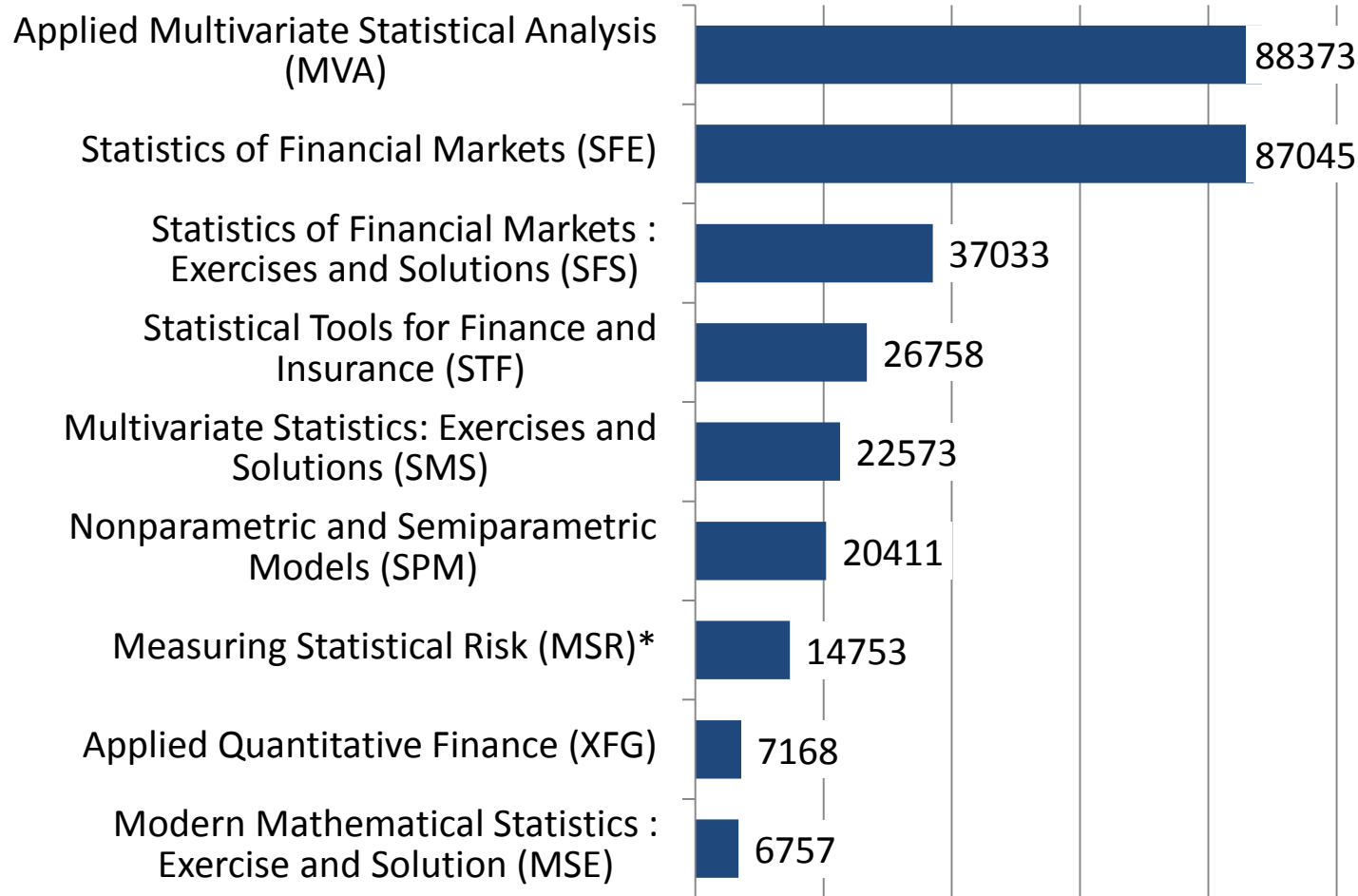
P.	Autor	Title	Y.	Journal	R.
C7	Burda, M., Hamermesh, D. and Stewart, J.	Cyclical Variation in Labor Hours and Productivity Using the ATUS	2013	American Economic Review	1
B1	Zheng, Sh., Yang, L. and Härdle, W.	A Smooth Simultaneous Confidence Corridor for the Mean of Sparse Functional Data	2013	Journal of the American Statistical Association	0.6
B1	Liu, R., Yang, L.Y. and Härdle, W.	Oracally Efficient Two-Step Estimation of Generalized Additive Model	2013	Journal of the American Statistical Association	0.6
B8	Hautsch, N. and Podolskij, M.	Pre-Averaging Based Estimation of Quadratic Variation in the Presence of Noise and Jumps: Theory, Implementation, and Empirical Evidence	2013	Journal of Business and Economic Statistics	0.6
B10	Okhrin, O., Okhrin, Y. and Schmid, W.	On the Structure and Estimation of Hierarchical Archimedean Copulas	2013	Journal of Econometrics	0.6
B10	Okhrin, O., Okhrin, Y. and Schmid, W.	Determining the structure and estimation of hierarchical Archimedean copulas	2013	Journal of Econometrics	0.6
C10	Basteck, C., Daniëls, T. and Heinemann, F.	Characterizing Equilibrium Selection in Global Games with Strategic Complementarities	2013	Journal of Economic Theory	0.6
C10	Daniëls, T., Dönges, J., Heinemann, F.	Competition for Order Flow as a Coordination Game: Unique Equilibrium in the Allocation of Order Flow	2013	European Economic Review	0.6

Guest Researcher Program 2009.01 – 2014.07



Quantnet (1)

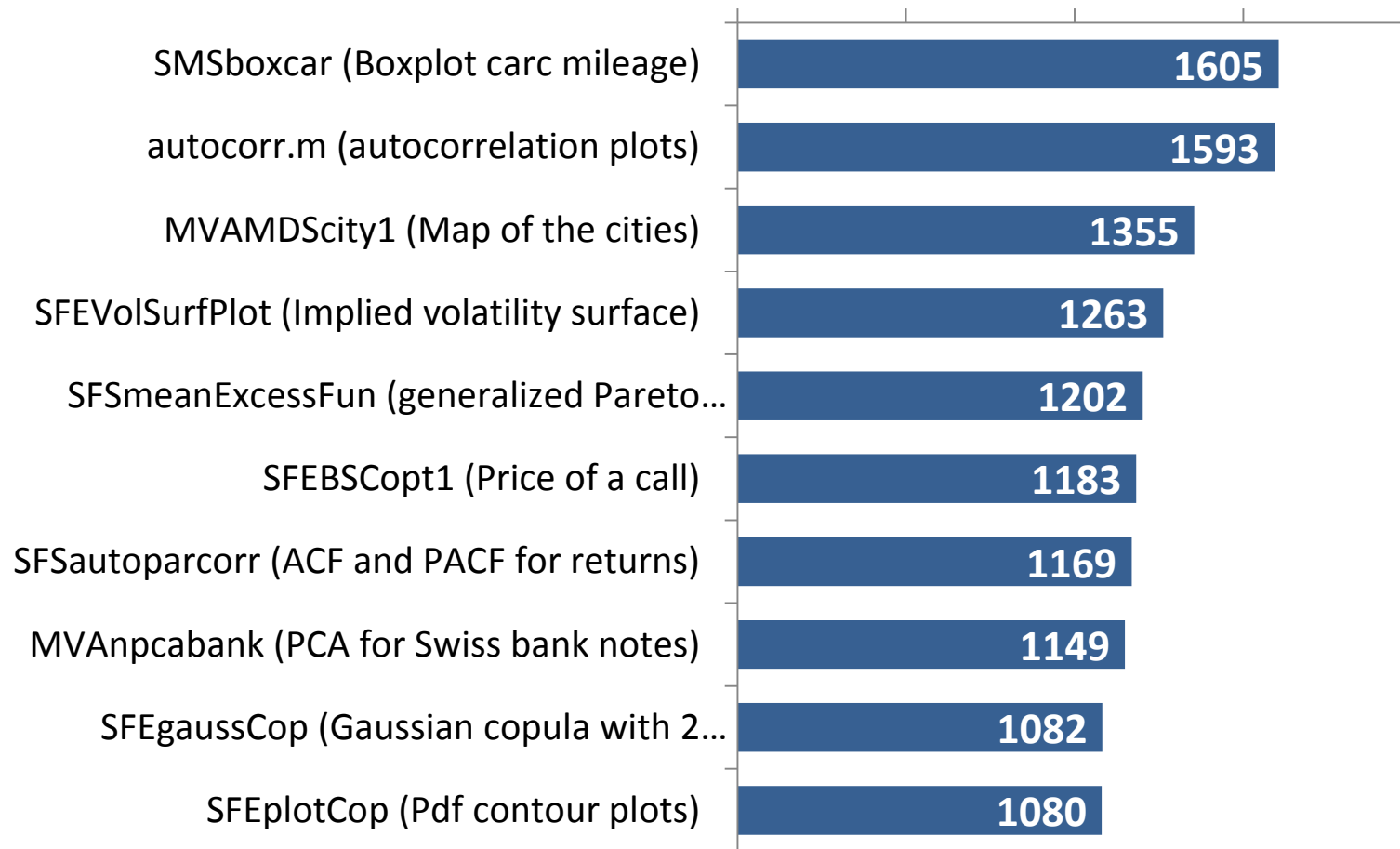
Books / projects ordered by quantlet downloads 2009.11 – 2014.07



* Project

Quantnet (2)

10 most downloaded quantlets 2009.11 – 2014.07

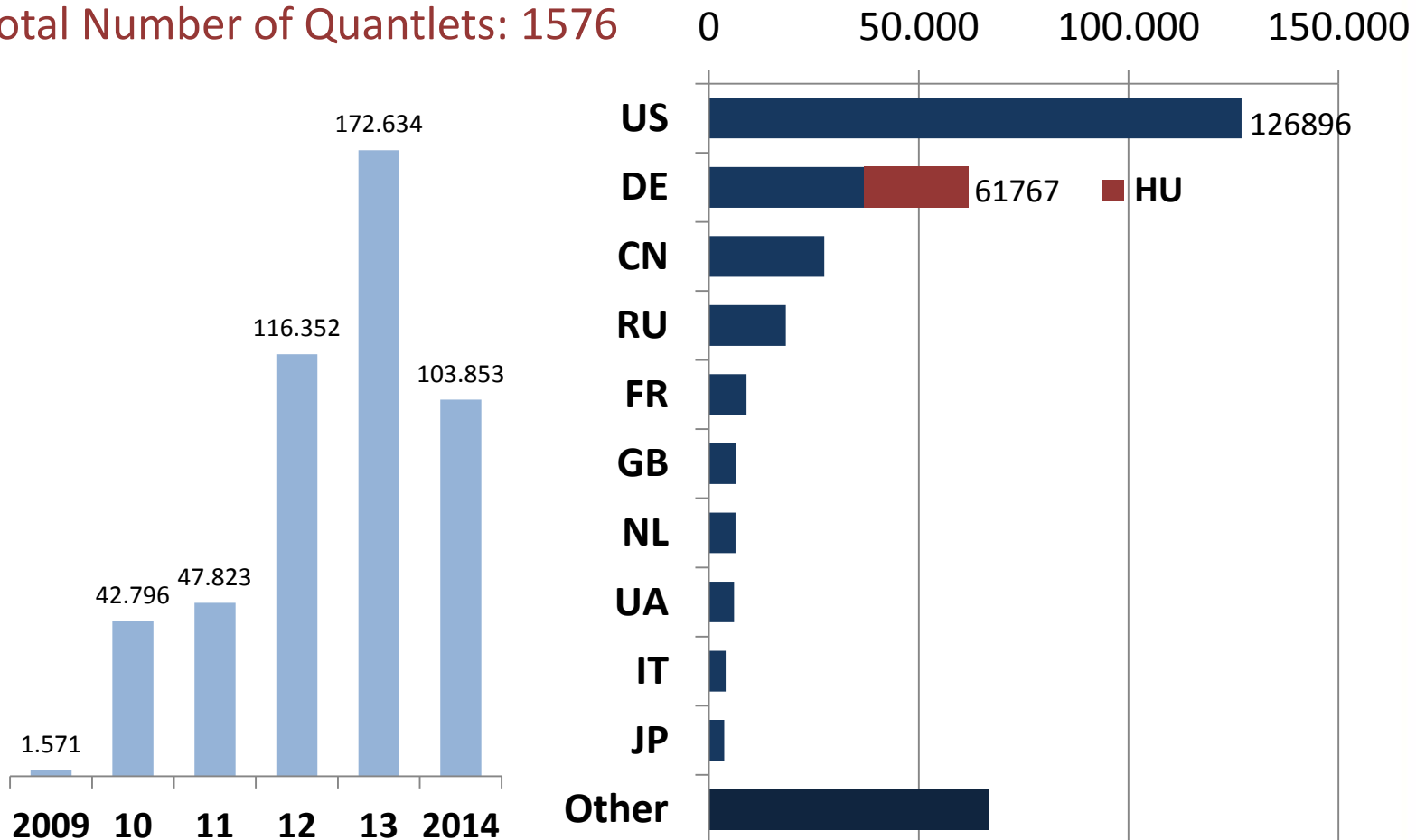


Quantnet (3)

Downloads by year and country

2009.11 – 2014.07

Total Number of Quantlets: 1576



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