

# CRC 649 Statistics

for 2009.01 – 2015.07



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

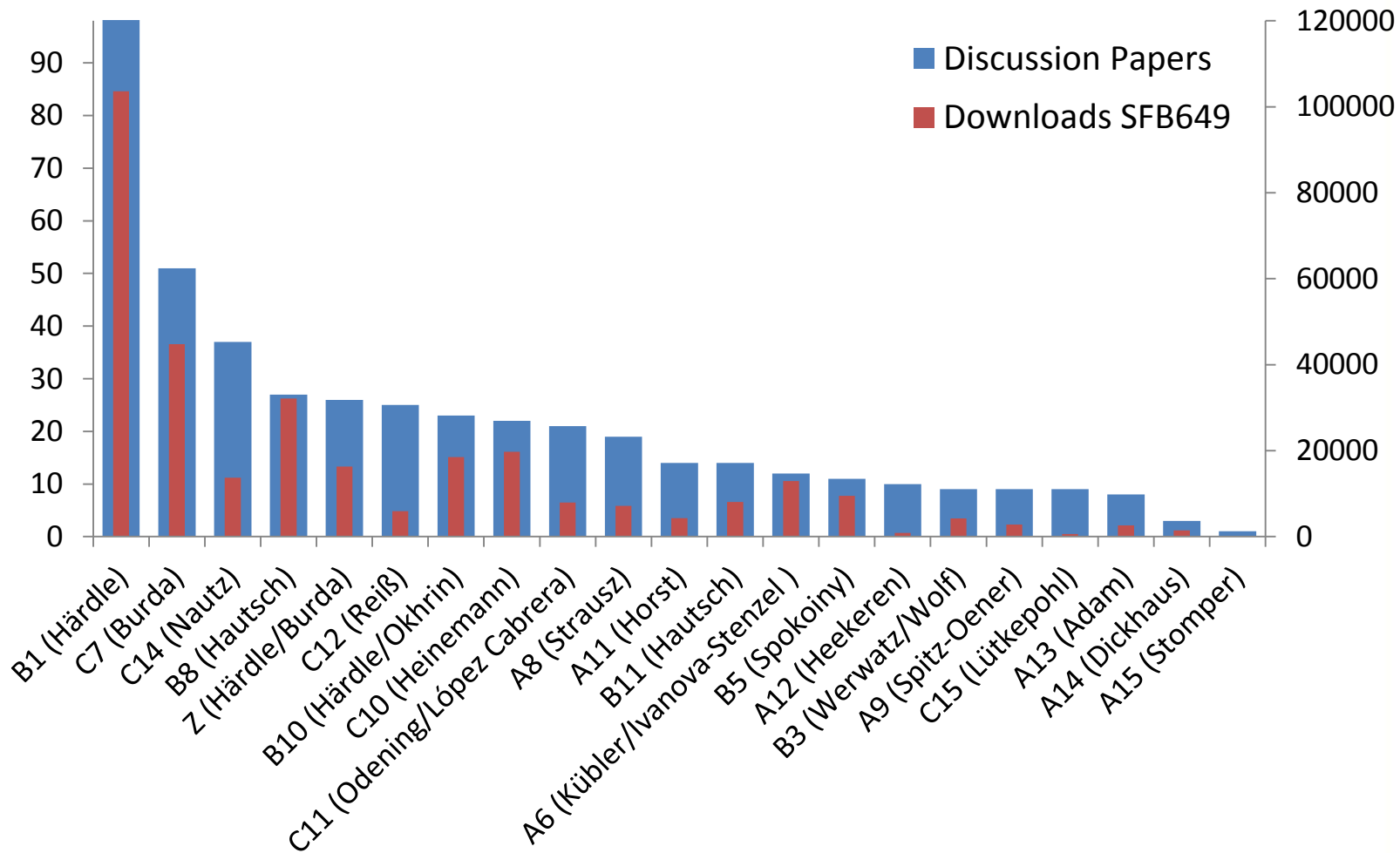
# Overview

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- Discussion Papers
- Publications
- Guest Researcher Program
- Quantnet
- Visitors of the SFB649 Website

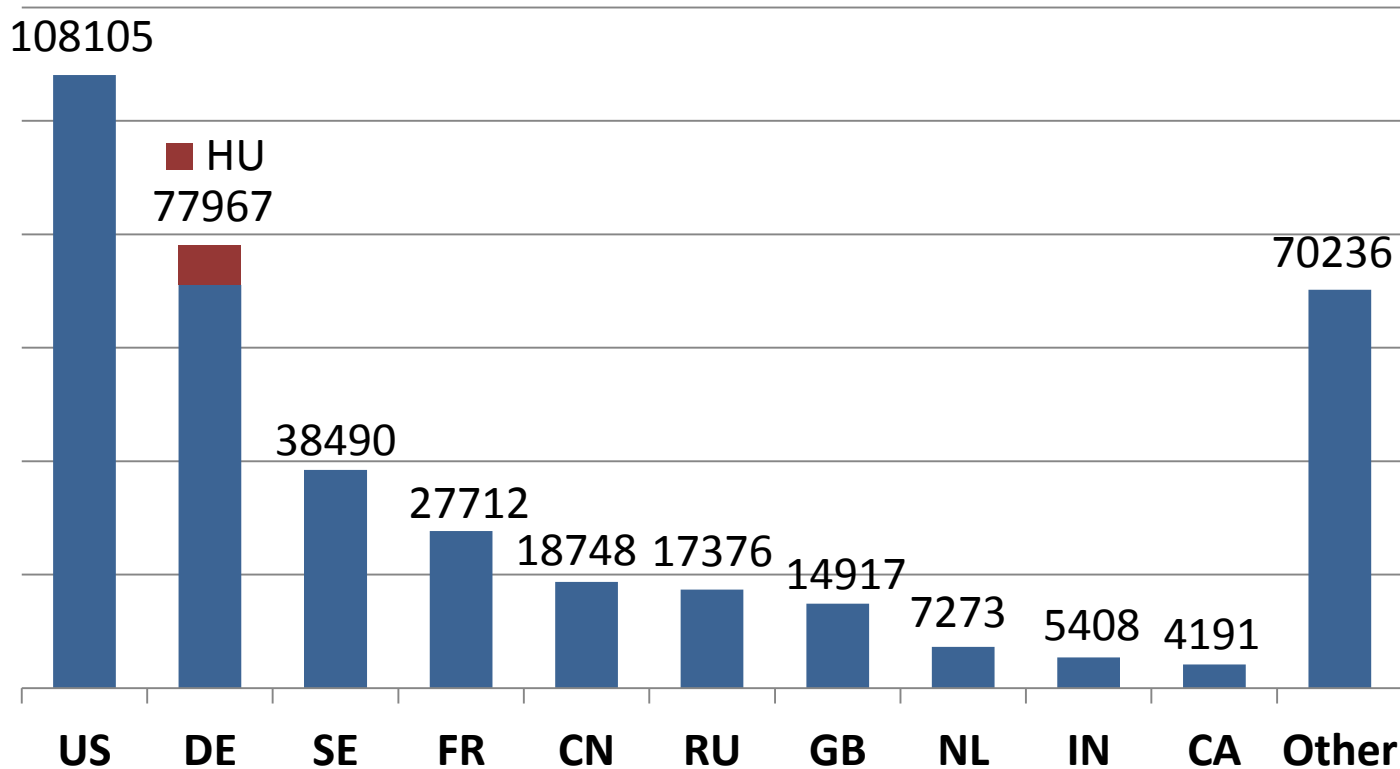
# Discussion Papers (1)

## DPs & downloads per project (SFB649 Website) 2009.01 – 2015.07



## Discussion Papers (2)

### DP downloads by country (SFB649 Website) 2009.01 – 2015.07



[Comprehensive Statistics](#)

([http://sfb649.wiwi.hu-berlin.de/fedc/statSFB/PubDP\\_2015Juli.html](http://sfb649.wiwi.hu-berlin.de/fedc/statSFB/PubDP_2015Juli.html))

# Discussion Papers (3)

## Top 10 DP downloads

### 2009.01 – 2015.06 (RePEc)

TP	DP	Title	Authors	Downl.
B8	2009-051	The Market Impact of a Limit Order	Nikolaus Hautsch and Ruihong Huang	683
B2*	2006-083	Formative Measurement Models in Covariance Structure Analysis: Specification and Identification	Dirk Temme and Lutz Hildebrandt	512
B2*	2006-084	PLS Path Modeling – A Software Review	Dirk Temme, Henning Kreis and Lutz Hildebrandt	433
B1	2005-019	Arbitrage-Free Smoothing of the Implied Volatility Surface	Matthias R. Fengler	340
C1*	2005-039	What are the Effects of Fiscal Policy Shocks?	Andrew Mountford and Harald Uhlig	303
B2*	2006-017	Estimation with the Nested Logit Model: Specifications and Software Particularities	Nadja Silberhorn, Yasemin Boztug and Lutz Hildebrandt	282
C10	2007-069	Solving Linear Rational Expectations Models with Lagged Expectations Quickly and Easily	Alexander Meyer-Gohde	279
A8	2009-006	Regulatory Risk under Optimal Incentive Regulation	Roland Strausz	254
C14	2009-036	Inflation and Growth: New Evidence From a Dynamic Panel Threshold Analysis	Stephanie Kremer, Alexander Bick and Dieter Nautz	232
Z	2010-014	Crisis? What Crisis? Currency vs. Banking in the Financial Crisis of 1931	Albrecht Ritschl and Samad Sarferaz	231

\* discontinued since 2013

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# Discussion Papers (4)

## Top 10 DP downloads

### 2014.07 – 2015.06 (RePEc)

TP	DP	Title	Authors	Downl.
C7	2014-049	Comparing Solution Methods for DSGE Models with Labor Market Search	Hong Lan	112
A9	2014-038	Spatial Wage Inequality and Technological Change	Charlotte Senftleben-Koenig and Hanna Wielandt	104
C7	2014-034	Risky Linear Approximations	Alexander Meyer-Gohde	95
B1	2014-035	Adaptive Order Flow Forecasting with Multiplicative Error Models	Wolfgang Karl Härdle, Andrija Mihoci and Christooher Hian-Ann Ting	87
C15	2015-015	Structural Vector Autoregressions with Heteroskedasticity	Helmut Lütkepohl and Aleksei Netsunajev	84
C7	2014-061	Why the split of payroll taxation between firms and workers matters for macroeconomic stability	Simon Voigts	81
C12	2015-008	Nonparametric change-point analysis of volatility	Markus Bibinger, Moritz Jirak and Mahias Vetter	73
C12	2014-053	Improved volatility estimation based on limit order books	Markus Bibinger, Moritz Jirak and Markus Reiss	73
B1	2014-059	Expectile Treatment Effects: An efficient alternative to compute the distribution of treatment effects	Stephan Stahlschmidt, Matthias Eckardt and Wolfgang Karl Härdle	70
C7	2014-056	Monetary Policy Effects on Financial Intermediation via the Regulated and the Shadow Banking Systems	Falk Mazelis	70

# Publications - Highly rated

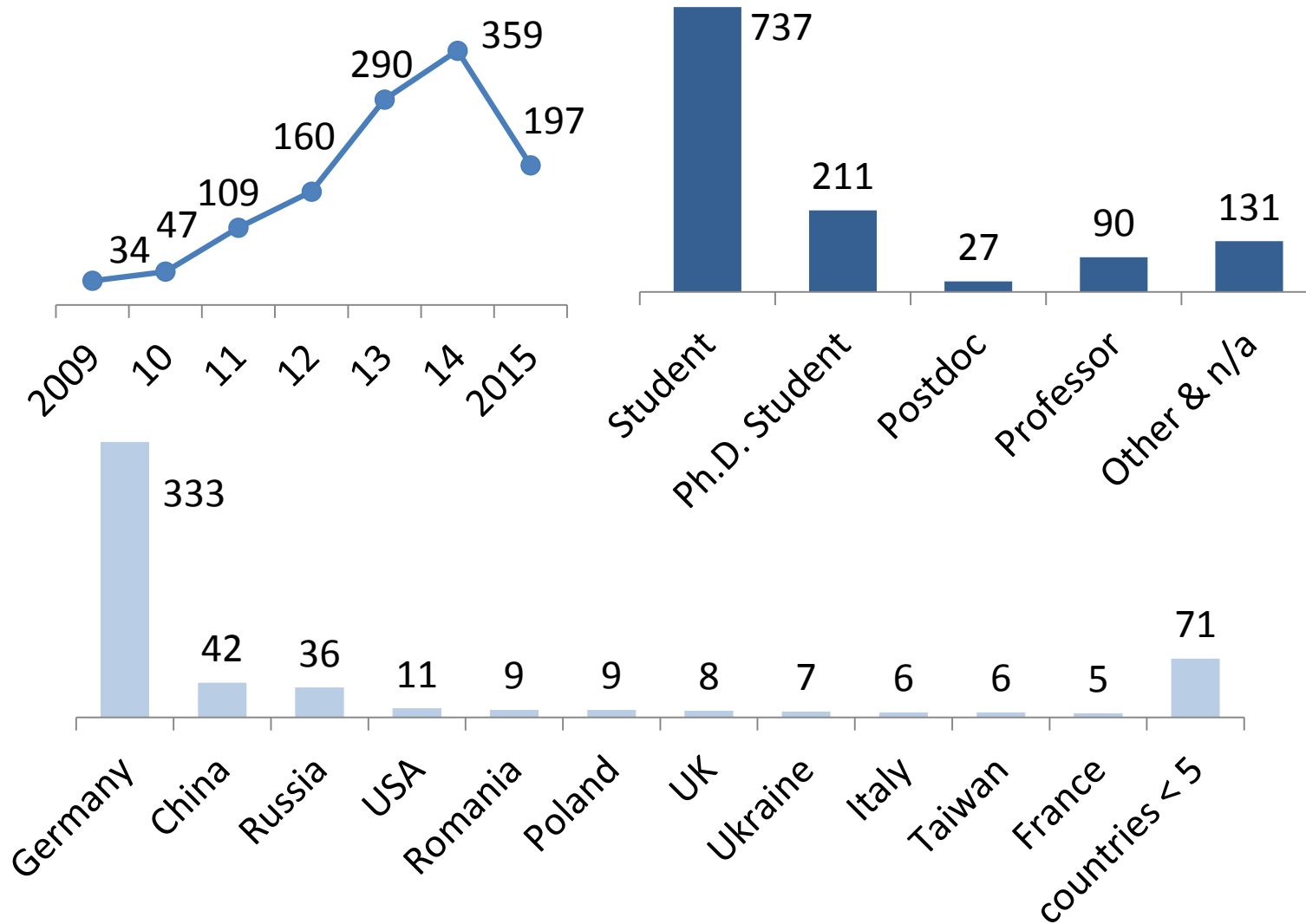
## 2014.01 – 2015.07 (HB VWL 2010)

P.	Autor	Title	Y.	Journal	R.
A8	Strausz, R. and Krähmer, D.	Optimal Sales Contracts with Withdrawal Rights	2015	Review of Economic Studies	1
A13	Danis, A., Rettl, D. and Whited, T.	Refinancing, profitability, and capital structure	2014	Journal of Financial Economics	1
A6	Benndorf, V., Kübler, D. and Normann, H.	Privacy concerns, voluntary disclosure of information, and unraveling: An experiment	2015	European Economic Review	0.6
A6	Fehr, D., Hakimov, R. and Kübler, D.	The willingness to pay–willingness to accept gap: A failed replication of Plott and Zeiler	2015	European Economic Review	0.6
A8	Krahmer, D. and Strausz, R.	Ex post information rents in sequential screening	2015	Games and Economic Behavior	0.6
B1	Chao, S.K., Proksch, K., Dette, H. and Härdle, W.	Confidence Corridors for Multivariate Generalized Quantile Regression	2015	Journal of Business and Economic Statistics	0.6
C12, C14	Bibinger, M. and Winkelmann, L.	Econometrics of co-jumps in high-frequency data with noise	2015	Journal of Econometrics	0.6
B1	Härdle, W. and Wang, W.	Principle Volatility Component Analysis (a Discussion)	2014	Journal of Business and Economic Statistics	0.6
B8, C12	Bibinger, M., Hautsch, N., Malec, P. and Reiß, M.	Estimating the quadratic covariation matrix from noisy observations: Local method of moments and efficiency	2014	The Annals of Statistics	0.6
C12	Jirak, M., Meister, A. and Reiß, M.	Adaptive function estimation in nonparametric regression with one-sided errors	2014	Annals of Statistics	0.6
C12	Jacod, J. and Reiß, M.	A remark on the rates of convergence for integrated volatility estimation in the presence of jumps	2014	Annals of Statistics	0.6

### [Comprehensive Statistics](http://sfb649.wiwi.hu-berlin.de/fedc/statSFB/PubDP_2015Juli.html#Pub)

([http://sfb649.wiwi.hu-berlin.de/fedc/statSFB/PubDP\\_2015Juli.html#Pub](http://sfb649.wiwi.hu-berlin.de/fedc/statSFB/PubDP_2015Juli.html#Pub)) 7

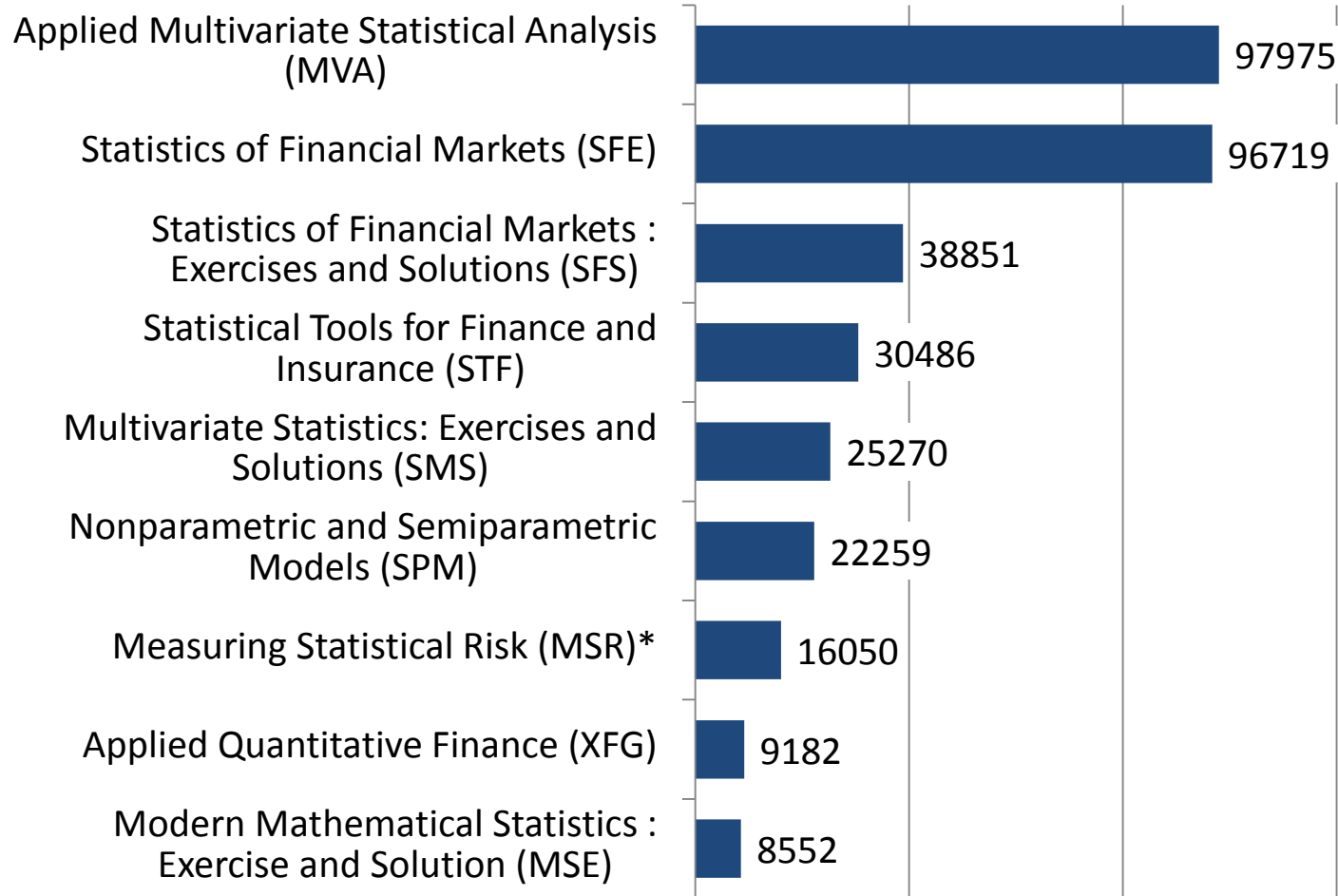
# Guest Researcher Program 2009.01 – 2015.07





# Quantnet (1)

## Books / projects ordered by quantlet downloads 2009.11 – 2015.07

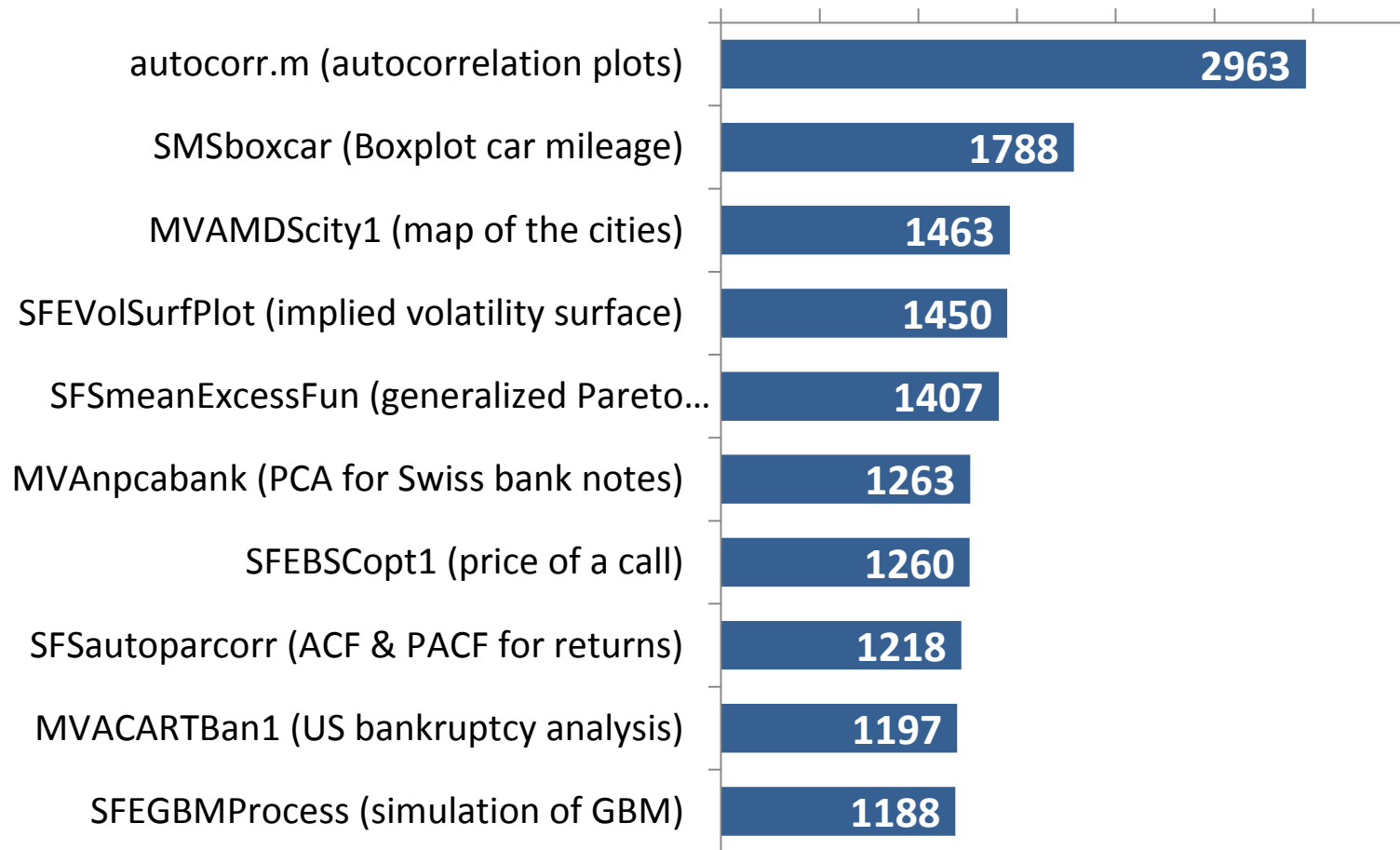


\* Project

# Quantnet (2)

## 10 most downloaded quantlets

2009.11 – 2015.07

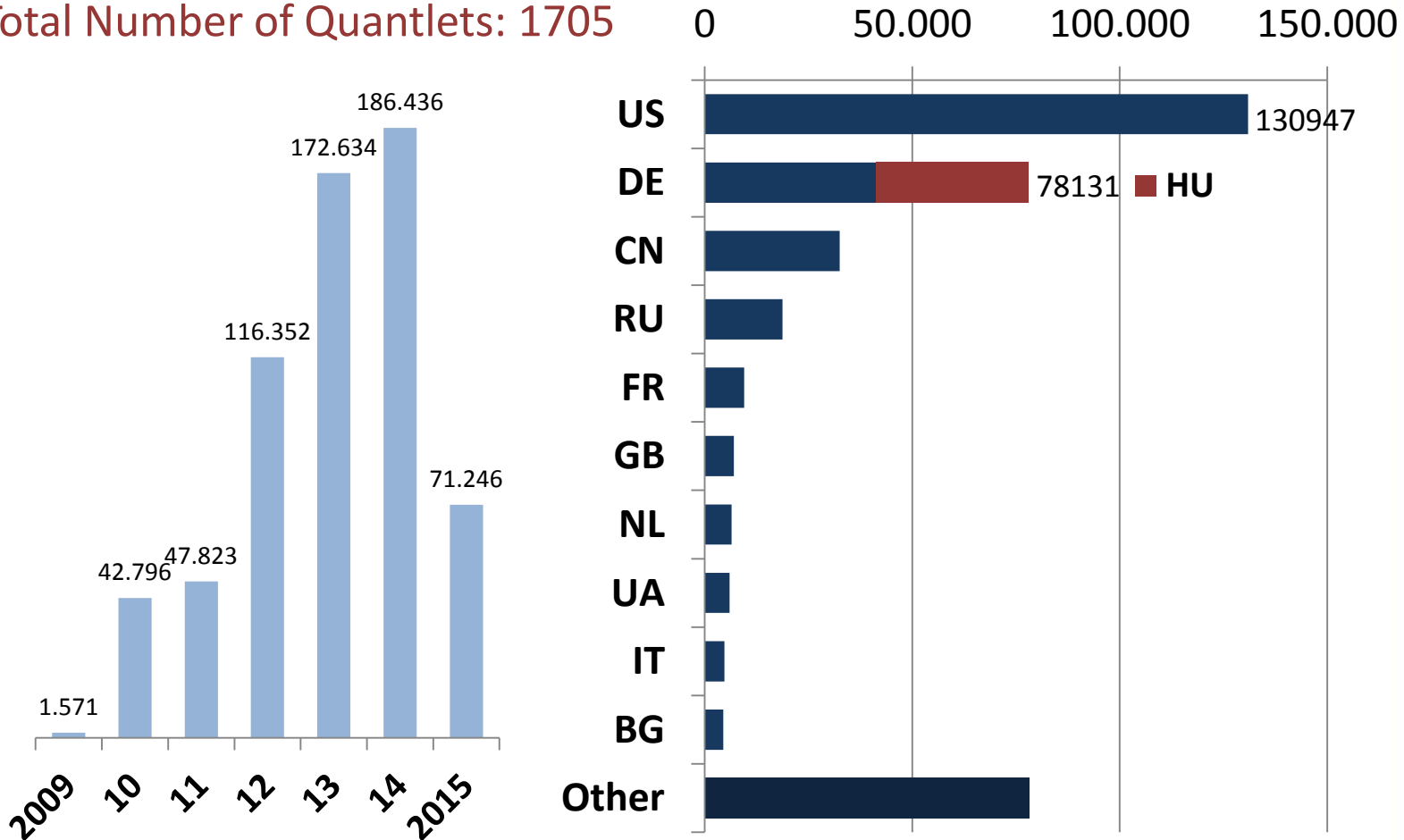


# Quantnet (3)

## Downloads by year and country

### 2009.11 – 2015.07

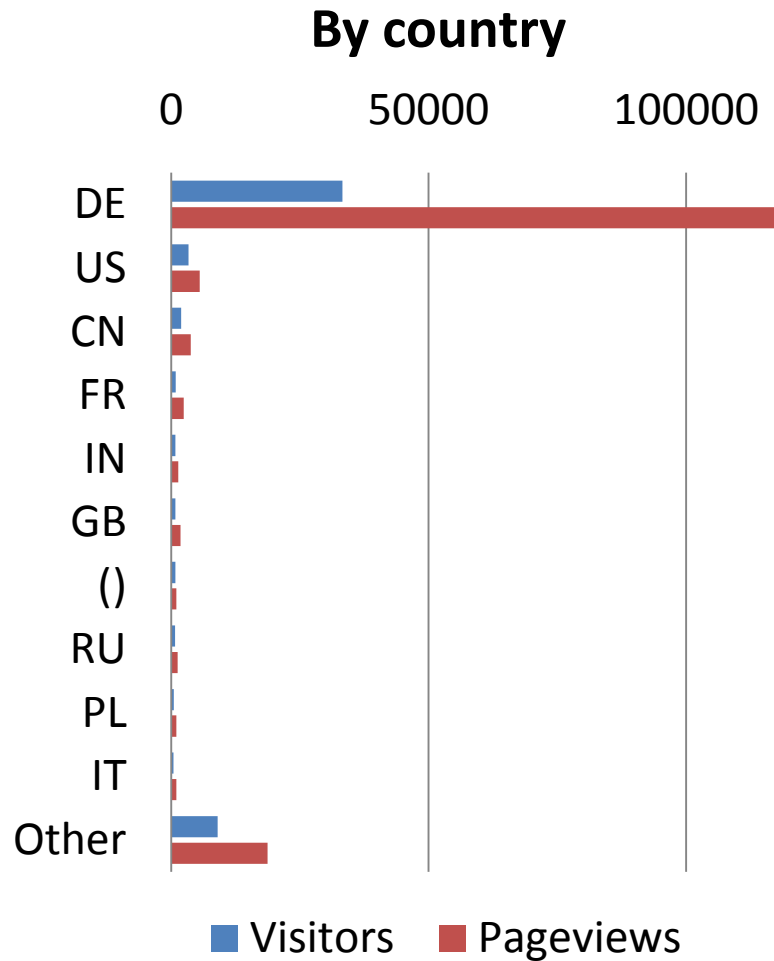
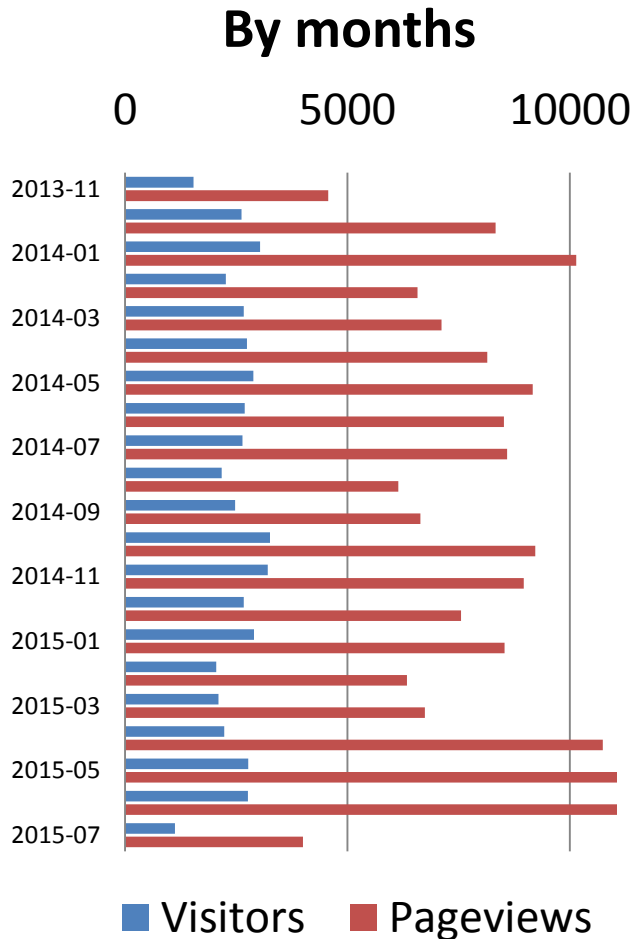
Total Number of Quantlets: 1705



# Visitors of the SFB649 Website

## Top 10 countries, total visitors: 52760

### 2013.11 – 2015.07



# Your RDC Team

