STANISLAV ANATOLYEV, Ph.D.: Seznam publikací

C) Původní vědecké práce

C1) Monografie

[1] ANATOLYEV, S., GOSPODINOV, N. *Methods for estimation and inference in modern econometrics*. Boca Raton, FL: CRC Press, c2011. ISBN 9781439838242. [50%, Main author]

C2) Kapitoly v monografiích

[1] ANATOLYEV, S., KHABIBULLIN, R., PROKHOROV, A. Estimating asymmetric dynamic distributions in high dimensions. In: Alcock, J. and Satchell, S. (eds.), *Asymmetric Dependence in Finance: Diversification, Correlation and Portfolio Management in Market Downturns*. Hoboken: Wiley, 2018. ISBN 978-1-119-28901-2. s. 169–197. [33%, Main author]

C3) Články v časopisech s impakt faktorem

[1] ANATOLYEV, S., SKOLKOVA, A. Many instruments: implementation in Stata. *Stata Journal*. 2019, 19(4), 849–866. ISSN 1536-867X. IF 1.796. [50%, Main author, Corresponding author]

[2] ANATOLYEV, S., GOSPODINOV, N. Multivariate return decomposition: theory and implications. *Econometric Reviews*. 2019, 38(5), 487–508. ISSN 0747-4938. IF 1.070. [50%, Main author, Corresponding author]

Publikováno také jako:

Atlanta: Federal Reserve Bank of Atlanta. 2015. 30 s. Federal Reserve Bank of Atlanta Working Paper Series, 2015-7.
https://ideas.repec.org/p/fip/fedawp/2015-07.html

[3] ANATOLYEV, S., BARUNÍK, J. Forecasting dynamic return distributions based on ordered binary choice. *International Journal of Forecasting*. 2019, 35(3), 823–835. ISSN 0169-2070. IF 3.386. [50%, Main author]

[4] ANATOLYEV, S. Many instruments and/or regressors: a friendly guide. *Journal of Economic Surveys*. 2019, 33(2), 689–726. ISSN 0950-0804. IF 2.758. [100%]

[5] ANATOLYEV, S. Almost unbiased variance estimation in linear regressions with many covariates. *Economics Letters*. 2018, 169(August), 20–23. ISSN 0165-1765. IF 0.876.

[100%]

[6] ANATOLYEV, S., KOBOTAEV, N. Modeling and forecasting realized covariance matrices with accounting for leverage. *Econometric Reviews*. 2018, 37(2), 114–139. ISSN 0747-4938. IF 1.070. [50%, Main author, Corresponding author]

Publikováno také jako:

Moscow: CEFIR. 2015. 32 s. Center for Economic and Financial Research (CEFIR) Working Paper Series, 0213. https://www.nes.ru/files/Preprints-resh/WP213.pdf

[7] ANATOLYEV, S., YASKOV, P. Asymptotics of diagonal elements of projection matrices under many instruments/regressors. *Econometric Theory*. 2017, 33(3), 717–738. ISSN 0266-4666. IF 1.069. [50%, Main author, Corresponding author]

[8] ANATOLYEV, S., GOSPODINOV, N., JAMALI, I., LIU, X. Foreign exchange predictability and the carry trade: a decomposition approach. *Journal of Empirical Finance*. 2017, 42(June), 199–211. ISSN 0927-5398. IF 0.946. [25%, Main author]

[9] ANATOLYEV, S., PETUKHOV, A. Uncovering the skewness news impact curve. *Journal of Financial Econometrics*. 2016, 14(4), 746–771. ISSN 1479-8409. IF 1.8. [50%, Main author, Corresponding author]

[10] ANATOLYEV, S., TARASYUK, I. Missing mean does no harm to volatility!. *Economics Letters*. 2015, 134(September), 62–64. ISSN 0165-1765. IF 0.558. [50%, Main author, Corresponding author]

[11] ANATOLYEV, S., KHABIBULLIN, R., PROKHOROV, A. An algorithm for constructing high dimensional distributions from distributions of lower dimension. *Economics Letters*. 2014, 123(3), 257–261. ISSN 0165-1765. IF 0.510. [33%, Main Author]

[12] ANATOLYEV, S. Instrumental variables estimation and inference in the presence of many exogenous regressors. *Econometrics Journal*. 2013, 16(1), 27–72. ISSN 1368-4221. IF 1.128. [100%]

Publikováno také jako:

Moscow: CEFIR. 2012. 48 s. Center for Economic and Financial Research (CEFIR) Working Paper Series, 016. https://www.nes.ru/files/Preprints-resh/WP162-March2012.pdf

[13] ABUTALIEV, A., ANATOLYEV, S. Asymptotic variance under many instruments: numerical computations. *Economics Letters*. 2013, 118(2), 272–274. ISSN 0165-1765. IF 0.457. [50%, Main author, Corresponding author]

[14] ANATOLYEV, S. Inference in regression models with many regressors. *Journal of Econometrics*. 2012, 170(2), 368–382. ISSN 0304-4076. IF 1.710. [100%]

Publikováno také jako:

Moscow: CEFIR. 2009. 40 s. Center for Economic and Financial Research (CEFIR) Working Paper Series, 0125. https://www.nes.ru/files/Preprints-resh/WP125.pdf

[15] ANATOLYEV, S., KOSENOK, G. Another numerical method of finding critical values for the Andrews stability test. *Econometric Theory*. 2011, 28(1), 239–246. ISSN 0266-4666. IF 0.855. [50%, Main author, Corresponding author]

[16] ANATOLYEV, S., GOSPODINOV, N. Specification testing in models with many instruments. *Econometric Theory*. 2011, 27(2), 427–441. ISSN 0266-4666. IF 0.855. [50%, Main author, Corresponding author]

Publikováno také jako:

Moscow: CEFIR. 2008. 15 s. Center for Economic and Financial Research (CEFIR) Working Paper Series, 0124. https://www.nes.ru/files/Preprints-resh/WP124.pdf

[17] ANATOLYEV, S., GOSPODINOV, N. Modeling financial return dynamics via decomposition. *Journal of Business & Economic Statistics*. 2010, 28(2), 232–245. ISSN 0735-0015. IF 1.693. [50%, Main author, Corresponding author]

[18] ANATOLYEV, S., KOSENOK, G. Tests in contingency tables as regression tests. *Economics Letters*. 2010, 105(2), 189–192. ISSN 0165-1765. IF 0.449. [50%, Main author, Corresponding author]

Publikováno také jako:

Moscow: CEFIR. 2006. 28 s. Center for Economic and Financial Research (CEFIR) Working Paper Series, 0075. https://www.nes.ru/files/Preprints-resh/WP75.pdf

[19] ANATOLYEV, S. Nonparametric retrospection and monitoring of predictability of financial returns. *Journal of Business & Economic Statistics*. 2009, 27(2), 149–160. ISSN 0735-0015. IF 1.562. [100%]

Publikováno také jako:

Moscow: CEFIR. 2006. 21 s. Center for Economic and Financial Research (CEFIR) Working Paper Series, 0071. *https://www.nes.ru/files/Preprints-resh/WP71Anatolyev-2.pdf*

[20] ANATOLYEV, S. Multi-market direction-of-change modeling using dependence ratios. *Studies in Nonlinear Dynamics & Econometrics*. 2009, 13(1), 1–22. ISSN 1081-1826. IF 0.857. [100%]

[21] WEST, K. D., WONG, K., ANATOLYEV, S. Instrumental variables estimation of heteroskedastic linear models using all lags of instruments. *Econometric Reviews*. 2009, 28(5), 441–467. ISSN 0747-4938. IF 1.745. [33%, Main author]

Publikováno také jako:

Cambridge, MA: National Bureau of Economic Research, 2007. 24 s. NBER working paper series, 13134. https://ideas.repec.org/p/nbr/nberwo/13134.html

Cambridge, MA: National Bureau of Economic Research, 2007. 24 s. NBER Technical Working Papers 0338. https://ideas.repec.org/p/nbr/nberte/0338.html

[22] ANATOLYEV, S. Robustness of residual-based bootstrap to the composition of serially correlated errors. *Journal of Statistical Computation and Simulation*. 2009, 79(3), 315–320. ISSN 0094-9655. IF 0.500. [100%]

[23] ANATOLYEV, S. Dynamic modeling under linear-exponential loss. *Economic Modelling*. 2009, 26(1), 82–89. ISSN 0264-9993. IF 0.588. [100%]

Publikováno také jako:

Moscow: CEFIR. 2006. 19 s. Center for Economic and Financial Research (CEFIR) Working Paper Series, 0092. https://www.nes.ru/files/Preprints-resh/WP92.pdf

[24] ANATOLYEV, S. Method-of-moments estimation and choice of instruments: numerical computations. *Economics Letters*. 2008, 100(2), 217–220. ISSN 0165-1765. IF 0.483. [100%]

[25] ANATOLYEV, S. Redundancy of lagged regressors revisited. *Econometric Theory*. 2007, 23(2), 364–368. ISSN 0266-4666. IF 0.748. [100%]

[26] ANATOLYEV, S. Optimal instruments in time series: a survey. *Journal of Economic Surveys*. 2007, 21(1), 143–173. ISSN 0950-0804. IF 0.797. [100%]

Publikováno také jako:

Moscow: CEFIR. 2005. 34 s. Center for Economic and Financial Research (CEFIR) Working Paper Series, 0069. https://www.nes.ru/files/Preprints-resh/WP69Anatolyev.pdf

[27] ANATOLYEV, S. Kernel estimation under linear-exponential loss. *Economics Letters*. 2006, 91(1), 39–43. ISSN 0165-1765. IF 0.366. [100%]

[28] ANATOLYEV, S. GMM, GEL, serial correlation and asymptotic bias. *Econometrica*, 2005, 73(3), 983–1002. ISSN 0012-9682. IF 2.626. [100%]

[29] ANATOLYEV, S., GERKO, A. A trading approach to testing for predictability. *Journal of Business & Economic Statistics*. 2005, 23(4), 455–461. ISSN 0735-0015. IF 0.974. [50%, Main author, Corresponding author]

[30] ANATOLYEV, S., KOSENOK, G. An alternative to maximum likelihood based on spacings. *Econometric Theory*. 2005, 21(2), 472–476. ISSN 0266-4666. IF 0.755. [50%, Main author, Corresponding author]

[31] ANATOLYEV, S. Inference when a nuisance parameter is weakly identified under the null hypothesis. *Economics Letters*. 2005, 84(2), 245–254. ISSN 0165-1765. IF 0.381. [100%]

[32] ANATOLYEV, S. The form of the optimal nonlinear instrument for multiperiod conditional moment restrictions. *Econometric Theory*. 2003, 19(4), 602–609. ISSN 0266-4666. IF 0.463. [100%]

[33] ANATOLYEV, S. 03.1. 2. Redundancy of lagged regressors in a conditionally heteroskedastic time series regression. *Econometric Theory*. 2003, 19(1), 225–226. ISSN 0266-4666. IF 0.463. [100%]

[34] ANATOLYEV, S., KOREPANOV, S. The term structure of Russian interest rates. *Applied Economics Letters*. 2003, 10(13), 867–870. ISSN 1350-4851. IF 0.154. [50%, Main author, Corresponding author]

[35] ANATOLYEV, S. Autoregression and redundant instruments - solution. *Econometric Theory*. 2003, 19(6), 1197–1198. ISSN 0266-4666. IF 0.463. [100%]

[36] ANATOLYEV, S. 02.5.2. Durbin-Watson statistic and random individual effects. *Econometric Theory*. 2003, 19(5), 882-883. ISSN 0266-4666. IF 0.463. [100%]

[37] ANATOLYEV, S. Conditional and unconditional correlatedness and heteroskedasticity. *Econometric Theory*. 2002. 17(3), 820–821. ISSN 0266-4666. IF 0.402. [100%]

[38] ANATOLYEV, S. Serial correlation and asymptotic variance. *Econometric Theory*. 2001, 17(5), 1026–1026. ISSN 0266-4666. IF 0.589. [100%]

[39] ANATOLYEV, S. Nonparametric estimation of nonlinear rational expectations models. *Economics Letters*. 1999, 62(1), 1–6. ISSN 0165-1765. IF 0.266. [100%]

C4) Články v recenzovaných časopisech

[40] ANATOLYEV, S. Volatility filtering in estimation of kurtosis (and variance). *Dependence Modeling*. 2019, 7(1), 1–23. ISSN 2300-2298. [100%]

[41] ANATOLYEV, S., KOSENOK, G. Sequential testing with uniformly distributed size. *Journal of Time Series Econometrics*. 2018, 10(2), 1–22. ISSN 2194-6507. [50%]

Publikováno také jako:

Moscow: CEFIR. 2011. Center for Economic and Financial Research (CEFIR) Working Paper Series, 0123. https://ideas.repec.org/p/cfr/cefirw/w0123.html

[42] ANATOLYEV, S. Testing for a functional form of mean regression in a fully parametric environment. *Journal of Econometric Methods*. 2018, 8(1), 1–20. ISSN 2156-6674. [100%]

[43] ANATOLYEV, S., KHRAPOV, S. Right on target, or is it? The role of distributional shape in variance targeting. *Econometrics*. 2015, 3(3), 610–632. ISSN 2225-1146. [50%, Main author, Corresponding author]

[44] ANATOLYEV, S. A 10-year retrospective on the determinants of Russian stock returns. *Research in International Business and Finance*. 2008, 22(1), 56–67. ISSN 0275-5319. [100%]

[45] ANATOLYEV, S., KITOV, V. Using all observations when forecasting under structural breaks. *Finnish Economic Papers*. 2007, 20(2), 166–176. ISSN 0784-5197. [50%, Main author, Corresponding author]

[46] ANATOLYEV, S., SHAKIN, D. Trade intensity in the Russian stock market: dynamics, distribution and determinants. *Applied Financial Economics*. 2007, 17(2), 87–104. ISSN 0960-3107. [50%, Main author, Corresponding author]

Publikováno také jako:

Moscow: CEFIR. 2006. 36 s. Center for Economic and Financial Research (CEFIR) Working Paper Series, 0070. https://www.nes.ru/files/Preprints-resh/WP70Anatolyev-Shakin.pdf

[47] ANATOLYEV, S., VASNEV, A. Markov chain approximation in bootstrapping autoregressions. *Economics Bulletin*, 2002, 3(19), 1–8. ISSN 1545-2921. [50%, Main author, Corresponding author]

[48] ANATOLYEV, S. Electoral behavior of US counties: a panel data approach. *Economics Bulletin*. 2002, 3(1). ISSN 1545-2921. [100%]

E) Různé závažné práce

E1) Články v ruských recenzovaných časopisech

[1] ANATOLYEV, S. Basics of quasi- and pseudo-likelihood theories. *Quantile. 2019*, 14, 45–52. ISSN 2309-3013. [100%]

[2] ANATOLYEV, S., KHRAPOV, S. Do spatial structures yield better volatility forecasts?. *Quantile*. 2019, 14, 63–81. ISSN 2309-3013. [50%, Main author, Corresponding author]

[3] ANATOLYEV, S. Objects of nonstructural time series modeling. *Quantile*. 2013, 11, 1–11. ISSN 2309-3013. [100%]

[4] ANATOLYEV, S., GOSPODINOV, N. Asymptotics of near unit roots. *Quantile*. 2012, 10, 57–71. ISSN 2309-3013. [50%, Main author, Corresponding author]

[5] ANATOLYEV, S. Nonparametric regression. *Quantile*. 2009, 7, 37–52. ISSN 2309-3013. [100%]

[6] ANATOLYEV, S., TSYPLAKOV, A. Where to find data on the Web?. *Quantile*. 2009, 6, 59–71. ISSN 2309-3013. [50%, Main author, Corresponding author]

[7] ANATOLYEV, S. Review of English textbooks in time series analysis. *Quantile*. 2008, 5, 49–55. ISSN 2309-3013. [100%]

[8] ANATOLYEV, S. Making econometric reports. *Quantile*. 2008, 4, 71–78. [100%]

[9] ANATOLYEV, S. The basics of bootstrapping. *Quantile*. 2007, 3, 1–12. ISSN 2309-3013. [100%]

[10] ANATOLYEV, S. Review of English textbooks in econometrics. *Quantile*. 2007, 3, 73–82. ISSN 2309-3013. [100%]

[11] ANATOLYEV, S. Optimal instruments. *Quantile*. 2007, 2, 61–69. ISSN 2309-3013. [100%]

[12] ANATOLYEV, S. Testing for predictability. *Quantile*. 2006, 1, 39–44. ISSN 2309-3013. [100%]

[13] ANATOLYEV, S. Asymptotic approximations in modern econometrics. *Ekonomika i Matematicheskie Metody*. 2005, 41(2), 84–94. [100%]

E2) Working and Discussion Papers

[1] ANATOLYEV, S., SELEZNEV, S., SELEZNEVA, V. *Does index arbitrage distort the market reaction to shocks?* Prague: CERGE-EI, 2019. 47 s. CERGE-EI Working Paper Series, 651. ISSN 1211-3298. https://www.cerge-ei.cz/pdf/wp/Wp651.pdf [33%, Main author, Corresponding author]

[2] ANATOLYEV, S., SELEZNEV, S., SELEZNEVA, V. *Formation of market beliefs in the oil market.* Prague: CERGE-EI, 2018. 44 s. CERGE-EI Working Paper Series, 619. ISSN 1211-3298. https://www.cerge-ei.cz/pdf/wp/Wp619.pdf [33%, Main author, Corresponding author]

[3] ANATOLYEV, S., GOSPODINOV, N., JAMALI, I., LIU, X. *Foreign exchange predictability during the financial crisis: implications for carry trade profitability.* Atlanta: Federal Reserve Bank of Atlanta, 2015, 29 s. FRB Atlanta Working Paper, 2015-6. https://ideas.repec.org/p/fip/fedawp/2015-06.html [33%, Main author, Corresponding author]

[4] ANATOLYEV, S., KHABIBULLIN, R., PROKHOROV, A. *Reconstructing high dimensional dynamic distributions from distributions of lower dimension.* Montreal: Concordia University, Department of Economics, 2012. 35 s. Concordia University, Department of Economics Working Paper Series, 12003. https://ideas.repec.org/p/crd/wpaper/12003.html [33%, Main author, Corresponding author]

[5] ANATOLYEV, S., GOSPODINOV, N. *Modeling financial return dynamics by decomposition.* Moscow: CEFIR. 2007. Center for Economic and Financial Research (CEFIR) Working Paper Series, 0095. http://www.cefir.ru/papers/WP95Anatolyev.pdf [50%, Main author, Corresponding author]

[6] ANATOLYEV, S. *Inference about predictive ability when there are many predictors.* Moscow: CEFIR. 2007. Center for Economic and Financial Research (CEFIR) Working Paper Series, 0096. http://www.cefir.ru/papers/WP96Anatolyev.pdf [100%]

[7] ANATOLYEV, S. A *Ten-year retrospection of the behavior of Russian stock returns.* Helsinki: Bank of Finland, 2005. 34 s. BOFIT Discussion Papers, 9/2005. ISBN 952-462-784-1. ISSN 1456-4564. https://helda.helsinki.fi/bof/bitstream/123456789/8229/1/119051.pdf [100%]

[8] WEST, K. D., WONG, K.-F., ANATOLYEV, S. *Feasible optimal instrumental variables estimation of linear models with moving average disturbances.* Central Ave: Chinese University of Hong Kong, Department of Economics, 1999. Departmental Working Paper, 109. [33%, Main author, Corresponding author]

F) Přednášky typu „invited speaker"

[1] ANATOLYEV, S., KUZMINA, O. Weak (but relevant) Instrument Robust and Wald Tests, Center for Monetary and Financial Studies (CEMFI) Econometrics Workshop,

Center for Monetary and Financial Studies, Madrid, Španělsko, duben 2019.

[2] ANATOLYEV, S., MIKUSHEVA, A. Factor models with many assets: strong factors, weak factors, and the two-pass procedure, Research Seminar, Max Planck Institute for Social Law and Social Policy, Mníchov, Německo, březen – duben 2018.

[3] ANATOLYEV, S., GOSPODINOV, N. Multivariate Return Decomposition: Theory and Implications, Applied Seminar, Department of Economics, Universidad de Alicante, Alicante, Španělsko, říjen – prosinec 2016.

I) Habilitační práce

ANATOLYEV, S. *Many Regressors and Many Instruments in Econometrics*. Praha: Univerzita Karlova, CERGE, 2020. Habilitační práce. 147 s.

J) Disertační, rigorózní práce

ANATOLYEV, S. Optimal Instrumental Variables Estimation in Stationary Time Series Models. Disertační práce. 161 s.

L) Účast na řešení grantů (hlavní řešitel)

[1] Grantová agentura České republiky (GAČR) 20-28055S - *Ekonometrie s Preparametrizovannymi Modely a Slabou Identificaci [Econometrics with Overparameterization and Weak Identification]*. Období řešení projektu: 2020 – 2022.

Bibliometrická analýza (datum 23. 4. 2020)

Web of Science

Počet nalezených prací: **49**

Počet citací: **214**

Počet citací bez sebecitací: **169**

H-index: **8**

Scopus

Počet nalezených prací: **47**

Počet citací: **263**

Počet citací bez sebecitací: **204**

H-index: **8**

V Praze

01/06/2020

Stanislav Anatolyev, Ph. D.