

# Jushan Bai

## List of Publications by Year in descending order

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Version: 2024-02-01

82  
papers

22,378  
citations

76196

40  
h-index

88477

70  
g-index

82  
all docs

82  
docs citations

82  
times ranked

6657  
citing authors

#	ARTICLE	IF	CITATIONS
1	Estimating and Testing Linear Models with Multiple Structural Changes. <i>Econometrica</i> , 1998, 66, 47.	2.6	3,989
2	Computation and analysis of multiple structural change models. <i>Journal of Applied Econometrics</i> , 2003, 18, 1-22.	1.3	3,803
3	Determining the Number of Factors in Approximate Factor Models. <i>Econometrica</i> , 2002, 70, 191-221.	2.6	2,753
4	A PANIC Attack on Unit Roots and Cointegration. <i>Econometrica</i> , 2004, 72, 1127-1177.	2.6	1,250
5	Inferential Theory for Factor Models of Large Dimensions. <i>Econometrica</i> , 2003, 71, 135-171.	2.6	1,158
6	Panel Data Models With Interactive Fixed Effects. <i>Econometrica</i> , 2009, 77, 1229-1279.	2.6	1,000
7	Estimating Multiple Breaks One at a Time. <i>Econometric Theory</i> , 1997, 13, 315-352.	0.6	593
8	Estimation of a Change Point in Multiple Regression Models. <i>Review of Economics and Statistics</i> , 1997, 79, 551-563.	2.3	568
9	Critical values for multiple structural change tests. <i>Econometrics Journal</i> , 2003, 6, 72-78.	1.2	531
10	Confidence Intervals for Diffusion Index Forecasts and Inference for Factor-Augmented Regressions. <i>Econometrica</i> , 2006, 74, 1133-1150.	2.6	481
11	Forecasting economic time series using targeted predictors. <i>Journal of Econometrics</i> , 2008, 146, 304-317.	3.5	481
12	Determining the Number of Primitive Shocks in Factor Models. <i>Journal of Business and Economic Statistics</i> , 2007, 25, 52-60.	1.8	402
13	LEAST SQUARES ESTIMATION OF A SHIFT IN LINEAR PROCESSES. <i>Journal of Time Series Analysis</i> , 1994, 15, 453-472.	0.7	368
14	Testing For and Dating Common Breaks in Multivariate Time Series. <i>Review of Economic Studies</i> , 1998, 65, 395-432.	2.9	335
15	Tests for Skewness, Kurtosis, and Normality for Time Series Data. <i>Journal of Business and Economic Statistics</i> , 2005, 23, 49-60.	1.8	319
16	Panel cointegration with global stochastic trends. <i>Journal of Econometrics</i> , 2009, 149, 82-99.	3.5	290
17	Large Dimensional Factor Analysis. <i>Foundations and Trends in Econometrics</i> , 2008, 3, 89-163.	0.6	238
18	Structural Changes, Common Stochastic Trends, and Unit Roots in Panel Data. <i>Review of Economic Studies</i> , 2009, 76, 471-501.	2.9	231

#	ARTICLE	IF	CITATIONS
19	Estimating cross-section common stochastic trends in nonstationary panel data. Journal of Econometrics, 2004, 122, 137-183.	3.5	199
20	Principal components estimation and identification of static factors. Journal of Econometrics, 2013, 176, 18-29.	3.5	193
21	Statistical analysis of factor models of high dimension. Annals of Statistics, 2012, 40, .	1.4	190
22	Likelihood ratio tests for multiple structural changes. Journal of Econometrics, 1999, 91, 299-323.	3.5	189
23	Testing Parametric Conditional Distributions of Dynamic Models. Review of Economics and Statistics, 2003, 85, 531-549.	2.3	188
24	Common breaks in means and variances for panel data. Journal of Econometrics, 2010, 157, 78-92.	3.5	188
25	Evaluating latent and observed factors in macroeconomics and finance. Journal of Econometrics, 2006, 131, 507-537.	3.5	160
26	PANEL UNIT ROOT TESTS WITH CROSS-SECTION DEPENDENCE: A FURTHER INVESTIGATION. Econometric Theory, 2010, 26, 1088-1114.	0.6	148
27	Multiple Structural Change Models: A Simulation Analysis. , 2006, , 212-238.		131
28	Chapter 1 On the Estimation and Inference of a Panel Cointegration Model with Cross-Sectional Dependence. Contributions To Economic Analysis, 2006, 274, 3-30.	0.1	123
29	INSTRUMENTAL VARIABLE ESTIMATION IN A DATA RICH ENVIRONMENT. Econometric Theory, 2010, 26, 1577-1606.	0.6	110
30	Boosting diffusion indices. Journal of Applied Econometrics, 2009, 24, 607-629.	1.3	109
31	Panel Data Models with Grouped Factor Structure Under Unknown Group Membership. Journal of Applied Econometrics, 2016, 31, 163-191.	1.3	92
32	Identification and Bayesian Estimation of Dynamic Factor Models. Journal of Business and Economic Statistics, 2015, 33, 221-240.	1.8	91
33	A consistent test for conditional symmetry in time series models. Journal of Econometrics, 2001, 103, 225-258.	3.5	90
34	Weak Convergence of the Sequential Empirical Processes of Residuals in ARMA Models. Annals of Statistics, 1994, 22, 2051.	1.4	85
35	Feasible generalized least squares for panel data with cross-sectional and serial correlations. Empirical Economics, 2021, 60, 309-326.	1.5	82
36	Least Absolute Deviation Estimation of a Shift. Econometric Theory, 1995, 11, 403-436.	0.6	81

#	ARTICLE	IF	CITATIONS
37	Clustering Huge Number of Financial Time Series: A Panel Data Approach With High-Dimensional Predictors and Factor Structures. <i>Journal of the American Statistical Association</i> , 2017, 112, 1182-1198.	1.8	79
38	Testing for Parameter Constancy in Linear Regressions: An Empirical Distribution Function Approach. <i>Econometrica</i> , 1996, 64, 597.	2.6	67
39	Maximum Likelihood Estimation and Inference for Approximate Factor Models of High Dimension. <i>Review of Economics and Statistics</i> , 2016, 98, 298-309.	2.3	66
40	Fixed-Effects Dynamic Panel Models, a Factor Analytical Method. <i>Econometrica</i> , 2013, 81, 285-314.	2.6	62
41	Theory and methods of panel data models with interactive effects. <i>Annals of Statistics</i> , 2014, 42, .	1.4	53
42	Asset Pricing with a General Multifactor Structure. <i>Journal of Financial Econometrics</i> , 2015, 13, 556-604.	0.8	52
43	A PANIC Attack on Unit Roots and Cointegration. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	48
44	Econometric Analysis of Large Factor Models. <i>Annual Review of Economics</i> , 2016, 8, 53-80.	2.4	45
45	Estimation of multiple-regime regressions with least absolute deviation. <i>Journal of Statistical Planning and Inference</i> , 1998, 74, 103-134.	0.4	42
46	Testing multivariate distributions in GARCH models. <i>Journal of Econometrics</i> , 2008, 143, 19-36.	3.5	39
47	Rank regularized estimation of approximate factor models. <i>Journal of Econometrics</i> , 2019, 212, 78-96.	3.5	39
48	Estimation and Inference of FAVAR Models. <i>Journal of Business and Economic Statistics</i> , 2016, 34, 620-641.	1.8	38
49	Theory and Applications of TAR Model with Two Threshold Variables. <i>Econometric Reviews</i> , 2012, 31, 142-170.	0.5	35
50	Efficient estimation of approximate factor models via penalized maximum likelihood. <i>Journal of Econometrics</i> , 2016, 191, 1-18.	3.5	35
51	Matrix Completion, Counterfactuals, and Factor Analysis of Missing Data. <i>Journal of the American Statistical Association</i> , 2021, 116, 1746-1763.	1.8	32
52	Conditional Markov chain and its application in economic time series analysis. <i>Journal of Applied Econometrics</i> , 2011, 26, 715-734.	1.3	29
53	Fama's MacBeth two-pass regressions: Improving risk premia estimates. <i>Finance Research Letters</i> , 2015, 15, 31-40.	3.4	29
54	Testing panel cointegration with unobservable dynamic common factors that are correlated with the regressors. <i>Econometrics Journal</i> , 2013, 16, 222-249.	1.2	26

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55	Quantile Co-Movement in Financial Markets: A Panel Quantile Model With Unobserved Heterogeneity. Journal of the American Statistical Association, 2020, 115, 266-279.	1.8	26
56	Inferences in panel data with interactive effects using large covariance matrices. Journal of Econometrics, 2017, 200, 59-78.	3.5	25
57	Identification theory for high dimensional static and dynamic factor models. Journal of Econometrics, 2014, 178, 794-804.	3.5	24
58	Selecting Instrumental Variables in a Data Rich Environment. Journal of Time Series Econometrics, 2009, 1, .	0.4	22
59	Generic consistency of the break-point estimators under specification errors in a multiple-break model. Econometrics Journal, 2008, 11, 287-307.	1.2	20
60	Dynamic spatial panel data models with common shocks. Journal of Econometrics, 2021, 224, 134-160.	3.5	19
61	A New Look at Panel Testing of Stationarity and the PPP Hypothesis. , 2005, , 426-450.		18
62	A simple new test for slope homogeneity in panel data models with interactive effects. Economics Letters, 2015, 136, 112-117.	0.9	18
63	Estimation and inference of change points in high-dimensional factor models. Journal of Econometrics, 2020, 219, 66-100.	3.5	18
64	Likelihood Approach to Dynamic Panel Models with Interactive Effects. SSRN Electronic Journal, 0, , .	0.4	17
65	On the Estimation and Inference of a Panel Cointegration Model with Cross-Sectional Dependence. SSRN Electronic Journal, 2005, , .	0.4	13
66	OLIVE: A SIMPLE METHOD FOR ESTIMATING BETAS WHEN FACTORS ARE MEASURED WITH ERROR. Journal of Financial Research, 2011, 34, 27-60.	0.7	13
67	Factor-based imputation of missing values and covariances in panel data of large dimensions. Journal of Econometrics, 2023, 233, 113-131.	3.5	11
68	Efficient Estimation of Approximate Factor Models via Regularized Maximum Likelihood. SSRN Electronic Journal, 2012, , .	0.4	9
69	Spatial Panel Data Models with Common Shocks. SSRN Electronic Journal, 0, , .	0.4	9
70	Unbalanced Panel Data Models with Interactive Effects. , 0, , 149-170.		8
71	Bayesian and maximum likelihood analysis of large-scale panel choice models with unobserved heterogeneity. Journal of Econometrics, 2022, 230, 20-38.	3.5	8
72	Statistical Inferences Using Large Estimated Covariances for Panel Data and Factor Models. SSRN Electronic Journal, 0, , .	0.4	8

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73	Estimation and Inference of Change Points in High Dimensional Factor Models. SSRN Electronic Journal, 0, , .	0.4	7
74	Panel Data Models with Grouped Factor Structure Under Unknown Group Membership. SSRN Electronic Journal, 2013, , .	0.4	6
75	Quasi-maximum likelihood estimation of break point in high-dimensional factor models. Journal of Econometrics, 2023, 233, 209-236.	3.5	6
76	Selecting the regularization parameters in high-dimensional panel data models: Consistency and efficiency. Econometric Reviews, 2018, 37, 183-211.	0.5	5
77	Special Issue on Big Data. Journal of Business and Economic Statistics, 2016, 34, 487-488.	1.8	4
78	Quantile Co-Movement in Financial Markets; a Panel Quantile Model with Unobserved Heterogeneity. SSRN Electronic Journal, 0, , .	0.4	4
79	Clustering Huge Number of Financial Time Series: A Panel Data Approach with High-Dimensional Predictors and Factor Structures. SSRN Electronic Journal, 0, , .	0.4	3
80	A Simple New Test for Slope Homogeneity in Panel Data Models with Interactive Effects. SSRN Electronic Journal, 0, , .	0.4	1
81	Factor Models. , 2008, , 1-7.		1
82	Factor Models. , 2018, , 4366-4372.		0