

Yu-Chin Hsu

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11511961/publications.pdf>

Version: 2024-02-01

31
papers

714
citations

759233

12
h-index

610901

24
g-index

31
all docs

31
docs citations

31
times ranked

416
citing authors

#	ARTICLE	IF	CITATIONS
1	Assessing value at risk with CARE, the Conditional Autoregressive Expectile models. Journal of Econometrics, 2009, 150, 261-270.	6.5	156
2	Testing the predictive ability of technical analysis using a new stepwise test without data snooping bias. Journal of Empirical Finance, 2010, 17, 471-484.	1.8	135
3	Estimating Conditional Average Treatment Effects. Journal of Business and Economic Statistics, 2015, 33, 485-505.	2.9	75
4	Estimation and inference for distribution functions and quantile functions in treatment effect models. Journal of Econometrics, 2014, 178, 383-397.	6.5	59
5	Improving the Power of Tests of Stochastic Dominance. Econometric Reviews, 2016, 35, 553-585.	1.1	31
6	Testing the Unconfoundedness Assumption via Inverse Probability Weighted Estimators of (L)ATT. Journal of Business and Economic Statistics, 2014, 32, 395-415.	2.9	30
7	A Generalized Stepwise Procedure with Improved Power for Multiple Inequalities Testing. Journal of Financial Econometrics, 2014, 12, 730-755.	1.5	25
8	Consistent tests for conditional treatment effects. Econometrics Journal, 2017, 20, 1-22.	2.3	23
9	Estimation of Conditional Average Treatment Effects With High-Dimensional Data. Journal of Business and Economic Statistics, 2022, 40, 313-327.	2.9	22
10	Trend definition or holding strategy: What determines the profitability of candlestick charting?. Journal of Banking and Finance, 2015, 61, 172-183.	2.9	19
11	Testing treatment effect heterogeneity in regression discontinuity designs. Journal of Econometrics, 2019, 208, 468-486.	6.5	19
12	Using the area under an estimated ROC curve to test the adequacy of binary predictors. Journal of Nonparametric Statistics, 2019, 31, 100-130.	0.9	16
13	TESTING GENERALIZED REGRESSION MONOTONICITY. Econometric Theory, 2019, 35, 1146-1200.	0.7	15
14	Robust uniform inference for quantile treatment effects in regression discontinuity designs. Journal of Econometrics, 2019, 211, 589-618.	6.5	11
15	Inverse probability weighted estimation of local average treatment effects: A higher order MSE expansion. Statistics and Probability Letters, 2014, 95, 132-138.	0.7	10
16	Model-selection tests for conditional moment restriction models. Econometrics Journal, 2017, 20, 52-85.	2.3	10
17	A Stochastic Frontier Model with Endogenous Treatment Status and Mediator. Journal of Business and Economic Statistics, 2020, 38, 243-256.	2.9	10
18	Direct and indirect effects of continuous treatments based on generalized propensity score weighting. Journal of Applied Econometrics, 2020, 35, 814-840.	2.3	10

#	ARTICLE	IF	CITATIONS
19	Testing identifying assumptions in fuzzy regression discontinuity designs. <i>Quantitative Economics</i> , 2022, 13, 1-28.	1.4	7
20	A new test for linear inequality constraints when the variance-covariance matrix depends on the unknown parameters. <i>Economics Letters</i> , 2011, 113, 241-243.	1.9	6
21	Analyzing the Performance of Multifactor Investment Strategies under a Multiple Testing Framework. <i>Journal of Portfolio Management</i> , 2018, 44, 113-126.	0.6	5
22	Counterfactual Treatment Effects: Estimation and Inference. <i>Journal of Business and Economic Statistics</i> , 2020, , 1-16.	2.9	4
23	Estimation and inference for distribution and quantile functions in endogenous treatment effect models. <i>Econometric Reviews</i> , 2022, 41, 22-50.	1.1	4
24	Investment styles and the multiple testing of cross-sectional stock return predictability. <i>Journal of Financial Markets</i> , 2021, 56, 100598.	1.3	3
25	Robust hypothesis tests for M-estimators with possibly non-differentiable estimating functions. <i>Econometrics Journal</i> , 2015, 18, 95-116.	2.3	2
26	Quantile structural treatment effects: application to smoking wage penalty and its determinants. <i>Econometric Reviews</i> , 2021, 40, 128-147.	1.1	2
27	Testing monotonicity of conditional treatment effects under regression discontinuity designs. <i>Journal of Applied Econometrics</i> , 2021, 36, 346-366.	2.3	2
28	Nonparametric estimation of natural direct and indirect effects based on inverse probability weighting. <i>Journal of Econometric Methods</i> , 2019, 8, .	0.6	1
29	NONLINEAR PANEL DATA MODELS WITH DISTRIBUTION-FREE CORRELATED RANDOM EFFECTS. <i>Econometric Theory</i> , 2021, 37, 1075-1099.	0.7	1
30	Partial effects in non-linear panel data models with correlated random effects. <i>Econometrics Journal</i> , 2021, 24, 519-535.	2.3	1
31	TESTING FOR UNOBSERVED HETEROGENEOUS TREATMENT EFFECTS WITH OBSERVATIONAL DATA. <i>Econometric Theory</i> , 0, , 1-41.	0.7	0