

Yu-Chin Hsu

List of Publications by Year in descending order

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papers

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docs citations

31
times ranked

416
citing authors

#	ARTICLE	IF	CITATIONS
1	Estimation of Conditional Average Treatment Effects With High-Dimensional Data. <i>Journal of Business and Economic Statistics</i> , 2022, 40, 313-327.	2.9	22
2	Estimation and inference for distribution and quantile functions in endogenous treatment effect models. <i>Econometric Reviews</i> , 2022, 41, 22-50.	1.1	4
3	Testing identifying assumptions in fuzzy regression discontinuity designs. <i>Quantitative Economics</i> , 2022, 13, 1-28.	1.4	7
4	Investment styles and the multiple testing of cross-sectional stock return predictability. <i>Journal of Financial Markets</i> , 2021, 56, 100598.	1.3	3
5	Quantile structural treatment effects: application to smoking wage penalty and its determinants. <i>Econometric Reviews</i> , 2021, 40, 128-147.	1.1	2
6	Testing monotonicity of conditional treatment effects under regression discontinuity designs. <i>Journal of Applied Econometrics</i> , 2021, 36, 346-366.	2.3	2
7	NONLINEAR PANEL DATA MODELS WITH DISTRIBUTION-FREE CORRELATED RANDOM EFFECTS. <i>Econometric Theory</i> , 2021, 37, 1075-1099.	0.7	1
8	Partial effects in non-linear panel data models with correlated random effects. <i>Econometrics Journal</i> , 2021, 24, 519-535.	2.3	1
9	A Stochastic Frontier Model with Endogenous Treatment Status and Mediator. <i>Journal of Business and Economic Statistics</i> , 2020, 38, 243-256.	2.9	10
10	Counterfactual Treatment Effects: Estimation and Inference. <i>Journal of Business and Economic Statistics</i> , 2020, , 1-16.	2.9	4
11	Direct and indirect effects of continuous treatments based on generalized propensity score weighting. <i>Journal of Applied Econometrics</i> , 2020, 35, 814-840.	2.3	10
12	Nonparametric estimation of natural direct and indirect effects based on inverse probability weighting. <i>Journal of Econometric Methods</i> , 2019, 8, .	0.6	1
13	Robust uniform inference for quantile treatment effects in regression discontinuity designs. <i>Journal of Econometrics</i> , 2019, 211, 589-618.	6.5	11
14	Using the area under an estimated ROC curve to test the adequacy of binary predictors. <i>Journal of Nonparametric Statistics</i> , 2019, 31, 100-130.	0.9	16
15	TESTING GENERALIZED REGRESSION MONOTONICITY. <i>Econometric Theory</i> , 2019, 35, 1146-1200.	0.7	15
16	Testing treatment effect heterogeneity in regression discontinuity designs. <i>Journal of Econometrics</i> , 2019, 208, 468-486.	6.5	19
17	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
18	Consistent tests for conditional treatment effects. <i>Econometrics Journal</i> , 2017, 20, 1-22.	2.3	23

#	ARTICLE	IF	CITATIONS
19	Model-selection tests for conditional moment restriction models. <i>Econometrics Journal</i> , 2017, 20, 52-85.	2.3	10
20	Improving the Power of Tests of Stochastic Dominance. <i>Econometric Reviews</i> , 2016, 35, 553-585.	1.1	31
21	Robust hypothesis tests for M-estimators with possibly non-differentiable estimating functions. <i>Econometrics Journal</i> , 2015, 18, 95-116.	2.3	2
22	Estimating Conditional Average Treatment Effects. <i>Journal of Business and Economic Statistics</i> , 2015, 33, 485-505.	2.9	75
23	Trend definition or holding strategy: What determines the profitability of candlestick charting?. <i>Journal of Banking and Finance</i> , 2015, 61, 172-183.	2.9	19
24	Inverse probability weighted estimation of local average treatment effects: A higher order MSE expansion. <i>Statistics and Probability Letters</i> , 2014, 95, 132-138.	0.7	10
25	A Generalized Stepwise Procedure with Improved Power for Multiple Inequalities Testing. <i>Journal of Financial Econometrics</i> , 2014, 12, 730-755.	1.5	25
26	Testing the Unconfoundedness Assumption via Inverse Probability Weighted Estimators of (L)ATT. <i>Journal of Business and Economic Statistics</i> , 2014, 32, 395-415.	2.9	30
27	Estimation and inference for distribution functions and quantile functions in treatment effect models. <i>Journal of Econometrics</i> , 2014, 178, 383-397.	6.5	59
28	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
29	Testing the predictive ability of technical analysis using a new stepwise test without data snooping bias. <i>Journal of Empirical Finance</i> , 2010, 17, 471-484.	1.8	135
30	Assessing value at risk with CARE, the Conditional Autoregressive Expectile models. <i>Journal of Econometrics</i> , 2009, 150, 261-270.	6.5	156
31	TESTING FOR UNOBSERVED HETEROGENEOUS TREATMENT EFFECTS WITH OBSERVATIONAL DATA. <i>Econometric Theory</i> , 0, , 1-41.	0.7	0