

Ping Yu

List of Publications by Year in descending order

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| # | ARTICLE | IF | CITATIONS |
|----|--|-----|-----------|
| 1 | Threshold Regression With a Threshold Boundary. Journal of Business and Economic Statistics, 2021, 39, 953-971. | 2.9 | 20 |
| 2 | Threshold regression with endogeneity. Journal of Econometrics, 2018, 203, 50-68. | 6.5 | 36 |
| 3 | Threshold regression asymptotics: From the compound Poisson process to two-sided Brownian motion. Economics Letters, 2018, 172, 123-126. | 1.9 | 3 |
| 4 | Asymptotically optimal differenced estimators of error variance in nonparametric regression. Computational Statistics and Data Analysis, 2017, 105, 125-143. | 1.2 | 7 |
| 5 | Understanding Estimators of Treatment Effects in Regression Discontinuity Designs. Econometric Reviews, 2016, 35, 586-637. | 1.1 | 3 |
| 6 | Regression discontinuity designs with unknown discontinuity points: Testing and estimation. Journal of Econometrics, 2015, 189, 132-147. | 6.5 | 45 |
| 7 | Adaptive estimation of the threshold point in threshold regression. Journal of Econometrics, 2015, 189, 83-100. | 6.5 | 16 |
| 8 | Consistency of the least squares estimator in threshold regression with endogeneity. Economics Letters, 2015, 131, 41-46. | 1.9 | 5 |
| 9 | Threshold Regression with Endogeneity. SSRN Electronic Journal, 2014, , . | 0.4 | 5 |
| 10 | THE BOOTSTRAP IN THRESHOLD REGRESSION. Econometric Theory, 2014, 30, 676-714. | 0.7 | 16 |
| 11 | Inconsistency of 2SLS estimators in threshold regression with endogeneity. Economics Letters, 2013, 120, 532-536. | 1.9 | 21 |
| 12 | Asymptotics for threshold regression under general conditions. Econometrics Journal, 2013, 16, 430-462. | 2.3 | 6 |
| 13 | Likelihood estimation and inference in threshold regression. Journal of Econometrics, 2012, 167, 274-294. | 6.5 | 50 |