Xiye Yang

List of Publications by Year
in descending order

11 papers	115 citations	1937685 4 h-index	1588992 8 g-index
11 all docs	11 docs citations	11 times ranked	60 citing authors

#	Article	IF	Citations
1	Estimation of the Continuous and Discontinuous Leverage Effects. Journal of the American Statistical Association, 2017, 112, 1744-1758.	3.1	43
2	Testing for self-excitation in jumps. Journal of Econometrics, 2018, 203, 256-266.	6.5	28
3	Testing for mutually exciting jumps and financial flights in high frequency data. Journal of Econometrics, 2018, 202, 18-44.	6.5	23
4	Financial econometrics and big data: A survey of volatility estimators and tests for the presence of jumps and co-jumps. Handbook of Statistics, 2020, 42, 3-59.	0.6	7
5	Predicting interest rates using shrinkage methods, realâ€time diffusion indexes, and model combinations. Journal of Applied Econometrics, 2020, 35, 587-613.	2.3	5
6	Semiparametric Estimation in Continuous-Time: Asymptotics for Integrated Volatility Functionals With Small and Large Bandwidths. SSRN Electronic Journal, 0, , .	0.4	3
7	Asymptotic properties of correlation-based principal component analysis. Journal of Econometrics, 2022, 229, 1-18.	6.5	3
8	Time-invariant restrictions of volatility functionals: Efficient estimation and specification tests. Journal of Econometrics, 2020, 215, 486-516.	6.5	2
9	Semiparametric Estimation in Continuous-Time: Asymptotics for Integrated Volatility Functionals with Small and Large Bandwidths. Journal of Business and Economic Statistics, 2021, 39, 793-806.	2.9	1
10	Financial Flights, Stock Market Linkages and Jump Excitation. SSRN Electronic Journal, 0, , .	0.4	0
11	News Arrival, Time-Varying Jump Intensity, and Realized Volatility: Conditional Testing Approach. Journal of Financial Econometrics, 0, , .	1.5	0