

# Xun Lu

## List of Publications by Year in descending order

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17  
papers

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citations

1040056

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996975

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all docs

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docs citations

17  
times ranked

381  
citing authors

#	ARTICLE	IF	CITATIONS
1	Robustness checks and robustness tests in applied economics. Journal of Econometrics, 2014, 178, 194-206.	6.5	167
2	Jackknife model averaging for quantile regressions. Journal of Econometrics, 2015, 188, 40-58.	6.5	83
3	Shrinkage estimation of dynamic panel data models with interactive fixed effects. Journal of Econometrics, 2016, 190, 148-175.	6.5	55
4	Nonparametric dynamic panel data models: Kernel estimation and specification testing. Journal of Econometrics, 2013, 176, 112-133.	6.5	43
5	Granger Causality and Dynamic Structural Systems. Journal of Financial Econometrics, 2010, 8, 193-243.	1.5	39
6	Causal Diagrams for Treatment Effect Estimation with Application to Efficient Covariate Selection. Review of Economics and Statistics, 2011, 93, 1453-1459.	4.3	35
7	Determining the number of groups in latent panel structures with an application to income and democracy. Quantitative Economics, 2017, 8, 729-760.	1.4	28
8	Testing for separability in structural equations. Journal of Econometrics, 2014, 182, 14-26.	6.5	14
9	GRANGER CAUSALITY AND STRUCTURAL CAUSALITY IN CROSS-SECTION AND PANEL DATA. Econometric Theory, 2017, 33, 263-291.	0.7	13
10	Specification testing for transformation models with an application to generalized accelerated failure-time models. Journal of Econometrics, 2015, 184, 81-96.	6.5	12
11	A Covariate Selection Criterion for Estimation of Treatment Effects. Journal of Business and Economic Statistics, 2015, 33, 506-522.	2.9	9
12	Financial Development, Capital Accumulation and Productivity Improvement: Evidence from China. Journal of Chinese Economic and Business Studies, 2007, 5, 227-242.	2.8	7
13	Determining individual or time effects in panel data models. Journal of Econometrics, 2020, 215, 60-83.	6.5	7
14	Determination of different types of fixed effects in three-dimensional panels*. Econometric Reviews, 2021, 40, 867-898.	1.1	2
15	TESTING FOR TREATMENT DEPENDENCE OF EFFECTS OF A CONTINUOUS TREATMENT. Econometric Theory, 2015, 31, 1016-1053.	0.7	1
16	Specification Testing for Transformation Models with an Application to Generalized Accelerated Failure-Time Models. SSRN Electronic Journal, 0, , .	0.4	0
17	NONPARAMETRIC ESTIMATION OF GENERALIZED TRANSFORMATION MODELS WITH FIXED EFFECTS. Econometric Theory, 0, , 1-32.	0.7	0