

Xun Lu

List of Publications by Year in descending order

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17
papers

515
citations

1040056

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996975

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all docs

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17
times ranked

381
citing authors

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