Qingfeng Liu

List of Publications by Year
in descending order

9 papers	176 citations	1478505 6 h-index	1588992 8 g-index
9 all docs	9 docs citations	9 times ranked	76 citing authors

#	Article	IF	Citations
1	Heteroscedasticityâ€robust<i>Cp</i>model averaging. Econometrics Journal, 2013, 16, 463-472.	2.3	102
2	Generalized Least Squares Model Averaging. Econometric Reviews, 2016, 35, 1692-1752.	1.1	37
3	Model averaging estimation for conditional volatility models with an application to stock market volatility forecast. Journal of Forecasting, 2020, 39, 841-863.	2.8	11
4	On the sparsity of Mallows model averaging estimator. Economics Letters, 2020, 187, 108916.	1.9	10
5	Model Averaging for Nonlinear Regression Models. Journal of Business and Economic Statistics, 2022, 40, 785-798.	2.9	7
6	A Modified GARCH Model with Spells of Shocks. Asia-Pacific Financial Markets, 2005, 12, 29-44.	2.4	6
7	Nested model averaging on solution path for highâ€dimensional linear regression. Stat, 2020, 9, e317.	0.4	2
8	A Combination Method for Averaging OLS and GLS Estimators. Econometrics, 2019, 7, 38.	0.9	1
9	Model Averaging Estimation for Conditional Volatility Models. SSRN Electronic Journal, 2018, , .	0.4	0