

Qingfeng Liu

List of Publications by Year in descending order

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papers

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1478505

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g-index

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9
docs citations

9
times ranked

76
citing authors

#	ARTICLE	IF	CITATIONS
1	Model Averaging for Nonlinear Regression Models. Journal of Business and Economic Statistics, 2022, 40, 785-798.	2.9	7
2	On the sparsity of Mallows model averaging estimator. Economics Letters, 2020, 187, 108916.	1.9	10
3	Nested model averaging on solution path for high-dimensional linear regression. Stat, 2020, 9, e317.	0.4	2
4	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
5	A Combination Method for Averaging OLS and GLS Estimators. Econometrics, 2019, 7, 38.	0.9	1
6	Model Averaging Estimation for Conditional Volatility Models. SSRN Electronic Journal, 2018, , .	0.4	0
7	Generalized Least Squares Model Averaging. Econometric Reviews, 2016, 35, 1692-1752.	1.1	37
8	Heteroscedasticity-robust model averaging. Econometrics Journal, 2013, 16, 463-472.	2.3	102
9	A Modified GARCH Model with Spells of Shocks. Asia-Pacific Financial Markets, 2005, 12, 29-44.	2.4	6