Liangjun Su

List of Publications by Year
in descending order

85 papers	2,455 citations	236612 25 h-index	264894 42 g-index
85 all docs	85 docs citations	85 times ranked	859 citing authors

#	Article	IF	Citations
1	Detecting Unobserved Heterogeneity in Efficient Prices via Classifier-Lasso. Journal of Business and Economic Statistics, 2023, 41, 509-522.	1.8	1
2	High-dimensional VARs with common factors. Journal of Econometrics, 2023, 233, 155-183.	3.5	9
3	Identifying latent group structures in nonlinear panels. Journal of Econometrics, 2021, 220, 272-295.	3.5	24
4	Nonstationary panel models with latent group structures and cross-section dependence. Journal of Econometrics, 2021, 221, 198-222.	3.5	10
5	On factor models with random missing: EM estimation, inference, and cross validation. Journal of Econometrics, 2021, 222, 745-777.	3.5	26
6	Determination of different types of fixed effects in three-dimensional panels*. Econometric Reviews, 2021, 40, 867-898.	0.5	2
7	Testing Alphas in Conditional Time-Varying Factor Models With High-Dimensional Assets. Journal of Business and Economic Statistics, 2020, 38, 214-227.	1.8	16
8	Panel threshold regressions with latent group structures. Journal of Econometrics, 2020, 214, 451-481.	3.5	13
9	Strong Consistency of Spectral Clustering for Stochastic Block Models. IEEE Transactions on Information Theory, 2020, 66, 324-338.	1.5	20
10	IDENTIFYING LATENT GROUPED PATTERNS IN COINTEGRATED PANELS. Econometric Theory, 2020, 36, 410-456.	0.6	11
11	Determining individual or time effects in panel data models. Journal of Econometrics, 2020, 215, 60-83.	3.5	7
12	Panel threshold models with interactive fixed effects. Journal of Econometrics, 2020, 219, 137-170.	3.5	7
13	TESTING FOR STRUCTURAL CHANGES IN FACTOR MODELS VIA A NONPARAMETRIC REGRESSION. Econometric Theory, 2020, 36, 1127-1158.	0.6	11
14	Non-separable models with high-dimensional data. Journal of Econometrics, 2019, 212, 646-677.	3.5	7
15	Semi-parametric single-index panel data models with interactive fixed effects: Theory and practice. Journal of Econometrics, 2019, 212, 607-622.	3.5	5
16	The heterogeneous effects of the minimum wage on employment across states. Economics Letters, 2019, 174, 179-185.	0.9	23
17	A smoothed Q â€learning algorithm for estimating optimal dynamic treatment regimes. Scandinavian Journal of Statistics, 2019, 46, 446-469.	0.9	4
18	Sieve Estimation of Time-Varying Panel Data Models With Latent Structures. Journal of Business and Economic Statistics, 2019, 37, 334-349.	1.8	36

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19	Common threshold in quantile regressions with an application to pricing for reputation. Econometric Reviews, 2019, 38, 417-450.	0.5	9
20	Asymptotics and bootstrap for random-effects panel data transformation models. Econometric Reviews, 2018, 37, 602-625.	0.5	1
21	Identifying latent grouped patterns in panel data models with interactive fixed effects. Journal of Econometrics, 2018, 206, 554-573.	3.5	33
22	Estimation of large dimensional factor models with an unknown number of breaks. Journal of Econometrics, 2018, 207, 1-29.	3.5	34
23	Homogeneity pursuit in panel data models: Theory and application. Journal of Applied Econometrics, 2018, 33, 797-815.	1.3	34
24	Specification Test for Spatial Autoregressive Models. Journal of Business and Economic Statistics, 2017, 35, 572-584.	1.8	11
25	GRANGER CAUSALITY AND STRUCTURAL CAUSALITY IN CROSS-SECTION AND PANEL DATA. Econometric Theory, 2017, 33, 263-291.	0.6	13
26	On time-varying factor models: Estimation and testing. Journal of Econometrics, 2017, 198, 84-101.	3.5	103
27	A martingale-difference-divergence-based test for specification. Economics Letters, 2017, 156, 162-167.	0.9	6
28	Determining the number of groups in latent panel structures with an application to income and democracy. Quantitative Economics, 2017, 8, 729-760.	0.9	28
29	SHRINKAGE ESTIMATION OF REGRESSION MODELS WITH MULTIPLE STRUCTURAL CHANGES. Econometric Theory, 2016, 32, 1376-1433.	0.6	39
30	A practical test for strict exogeneity in linear panel data models with fixed effects. Economics Letters, 2016, 147, 27-31.	0.9	13
31	Semiparametric Estimation of Partially Linear Dynamic Panel Data Models with Fixed Effects. Advances in Econometrics, 2016, , 137-204.	0.2	4
32	Identifying Latent Structures in Panel Data. Econometrica, 2016, 84, 2215-2264.	2.6	154
33	Panel Data Models With Interactive Fixed Effects and Multiple Structural Breaks. Journal of the American Statistical Association, 2016, 111, 1804-1819.	1.8	67
34	Testing for monotonicity in unobservables under unconfoundedness. Journal of Econometrics, 2016, 193, 183-202.	3.5	5
35	Shrinkage estimation of common breaks in panel data models via adaptive group fused Lasso. Journal of Econometrics, 2016, 191, 86-109.	3.5	51
36	Sieve instrumental variable quantile regression estimation of functional coefficient models. Journal of Econometrics, 2016, 191, 231-254.	3.5	19

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37	Shrinkage estimation of dynamic panel data models with interactive fixed effects. Journal of Econometrics, 2016, 190, 148-175.	3.5	55
38	ADAPTIVE NONPARAMETRIC REGRESSION WITH CONDITIONAL HETEROSKEDASTICITY. Econometric Theory, 2015, 31, 1153-1191.	0.6	5
39	Jackknife model averaging for quantile regressions. Journal of Econometrics, 2015, 188, 40-58.	3.5	83
40	Nonparametric testing for anomaly effects in empirical asset pricing models. Empirical Economics, 2015, 48, 9-36.	1.5	2
41	Testing Additive Separability of Error Term in Nonparametric Structural Models. Econometric Reviews, 2015, 34, 1057-1088.	0.5	16
42	A Combined Approach to the Inference of Conditional Factor Models. Journal of Business and Economic Statistics, 2015, 33, 203-220.	1.8	2
43	QML estimation of dynamic panel data models with spatial errors. Journal of Econometrics, 2015, 185, 230-258.	3.5	88
44	Specification test for panel data models with interactive fixed effects. Journal of Econometrics, 2015, 186, 222-244.	3.5	45
45	Identifying Latent Structures in Panel Data. SSRN Electronic Journal, 2014, , .	0.4	5
46	Additive Nonparametric Regression in the Presence of Endogenous Regressors. Journal of Business and Economic Statistics, 2014, 32, 555-575.	1.8	18
47	Testing conditional independence via empirical likelihood. Journal of Econometrics, 2014, 182, 27-44.	3.5	41
48	Structural change estimation in time series regressions with endogenous variables. Economics Letters, 2014, 125, 415-421.	0.9	11
49	Robustify Financial Time Series Forecasting with Bagging. Econometric Reviews, 2014, 33, 575-605.	0.5	23
50	Nonparametric regression estimation with general parametric error covariance: a more efficient two-step estimator. Empirical Economics, 2013, 45, 1009-1024.	1.5	14
51	Nonparametric dynamic panel data models: Kernel estimation and specification testing. Journal of Econometrics, 2013, 176, 112-133.	3.5	43
52	A NONPARAMETRIC GOODNESS-OF-FIT-BASED TEST FOR CONDITIONAL HETEROSKEDASTICITY. Econometric Theory, 2013, 29, 187-212.	0.6	28
53	A Nonparametric Poolability Test for Panel Data Models with Cross Section Dependence. Econometric Reviews, 2013, 32, 469-512.	0.5	18
54	Local Linear GMM Estimation of Functional Coefficient IV Models With an Application to Estimating the Rate of Return to Schooling. Journal of Business and Economic Statistics, 2013, 31, 184-207.	1.8	31

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55	Nonparametric Testing for Asymmetric Information. Journal of Business and Economic Statistics, 2013, 31, 208-225.	1.8	23
56	TESTING HOMOGENEITY IN PANEL DATA MODELS WITH INTERACTIVE FIXED EFFECTS. Econometric Theory, 2013, 29, 1079-1135.	0.6	92
57	Conditional Independence Specification Testing for Dependent Processes with Local Polynomial Quantile Regression. Advances in Econometrics, 2012, , 355-434.	0.2	14
58	Sieve estimation of panel data models with cross section dependence. Journal of Econometrics, 2012, 169, 34-47.	3.5	72
59	Nonparametric and Semiparametric Volatility Models: Specification, Estimation, and Testing. , 2012, , 269-291.		2
60	Testing for common trends in semiâ€parametric panel data models with fixed effects. Econometrics Journal, 2012, 15, 56-100.	1.2	33
61	Semiparametric GMM estimation of spatial autoregressive models. Journal of Econometrics, 2012, 167, 543-560.	3.5	94
62	Nonâ€parametric regression under location shifts. Econometrics Journal, 2011, 14, 457-486.	1.2	12
63	Estimation and Forecasting of Dynamic Conditional Covariance: A Semiparametric Multivariate Model. Journal of Business and Economic Statistics, 2011, 29, 109-125.	1.8	42
64	Profile quasi-maximum likelihood estimation of partially linear spatial autoregressive models. Journal of Econometrics, 2010, 157, 18-33.	3.5	114
65	TESTING STRUCTURAL CHANGE IN PARTIALLY LINEAR MODELS. Econometric Theory, 2010, 26, 1761-1806.	0.6	21
66	Semiparametric Estimator of Time Series Conditional Variance. Journal of Business and Economic Statistics, 2010, 28, 256-274.	1.8	21
67	Testing Conditional Uncorrelatedness. Journal of Business and Economic Statistics, 2009, 27, 18-29.	1.8	17
68	Local polynomial estimation of nonparametric simultaneous equations models. Journal of Econometrics, 2008, 144, 193-218.	3.5	70
69	A NONPARAMETRIC HELLINGER METRIC TEST FOR CONDITIONAL INDEPENDENCE. Econometric Theory, 2008, 24, 829-864.	0.6	135
70	Testing structural change in time-series nonparametric regression models. Statistics and Its Interface, 2008, 1, 347-366.	0.2	19
71	Forecasting the car penetration rate (CPR) in China: a nonparametric approach. Applied Economics, 2007, 39, 2189-2195.	1.2	3
72	Business output and business experience â€" Evidence from China's nongovernmental businesses. Applied Economics Letters, 2007, 14, 227-231.	1.0	1

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73	A consistent characteristic function-based test for conditional independence. Journal of Econometrics, 2007, 141, 807-834.	3.5	126
74	Profile likelihood estimation of partially linear panel data models with fixed effects. Economics Letters, 2006, 92, 75-81.	0.9	108
75	MORE EFFICIENT ESTIMATION IN NONPARAMETRIC REGRESSION WITH NONPARAMETRIC AUTOCORRELATED ERRORS. Econometric Theory, 2006, 22, .	0.6	28
76	Shrinkage Estimation of Common Breaks in Panel Data Models via Adaptive Group Fused Lasso. SSRN Electronic Journal, 0, , .	0.4	4
77	Nonparametric Testing for Anomaly Effects in Empirical Asset Pricing Models. SSRN Electronic Journal, 0, , .	0.4	0
78	Shrinkage Estimation of Dynamic Panel Data Models with Interactive Fixed Effects. SSRN Electronic Journal, 0, , .	0.4	9
79	Testing for Monotonicity in Unobservables Under Unconfoundedness. SSRN Electronic Journal, 0, , .	0.4	2
80	A Combined Approach to the Inference of Conditional Factor Models. SSRN Electronic Journal, 0, , .	0.4	2
81	Specification Test for Panel Data Models with Interactive Fixed Effects. SSRN Electronic Journal, 0, , .	0.4	5
82	Semiparametric Single-Index Panel Data Models with Interactive Fixed Effects: Theory and Practice. SSRN Electronic Journal, 0, , .	0.4	1
83	A Combined Approach to the Inference of Conditional Factor Models. SSRN Electronic Journal, 0, , .	0.4	1
84	Additive Nonparametric Regression in the Presence of Endogenous Regressors. SSRN Electronic Journal, 0, , .	0.4	0
85	Sieve Instrumental Variable Quantile Regression Estimation of Functional Coefficient Models. SSRN Electronic Journal, 0, , .	0.4	0