

Yong Song

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2906361/publications.pdf>

Version: 2024-02-01

5
papers

65
citations

2258059

3
h-index

2053705

5
g-index

5
all docs

5
docs citations

5
times ranked

42
citing authors

#	ARTICLE	IF	CITATIONS
1	Components of Bull and Bear Markets: Bull Corrections and Bear Rallies. Journal of Business and Economic Statistics, 2012, 30, 391-403.	2.9	48
2	An efficient Bayesian approach to multiple structural change in multivariate time series. Journal of Applied Econometrics, 2018, 33, 251-270.	2.3	7
3	Bull and bear markets during the COVID-19 pandemic. Finance Research Letters, 2021, 42, 102091.	6.7	6
4	A fast estimation procedure for discrete choice random coefficients demand model. Applied Economics, 2017, 49, 5849-5855.	2.2	2
5	Sparse changeâ€point VAR models. Journal of Applied Econometrics, 2021, 36, 703.	2.3	2