

# Yong Song

## List of Publications by Year in descending order

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

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5  
papers

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citations

2258059

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2053705

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5  
all docs

5  
docs citations

5  
times ranked

42  
citing authors

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