Yundong Tu

List of Publications by Year
in descending order

27 papers	199 citations	1307366 7 h-index	1199470 12 g-index
27 all docs	27 docs citations	27 times ranked	109 citing authors

#	Article	IF	Citations
1	Estimating Spatial Autocorrelation With Sampled Network Data. Journal of Business and Economic Statistics, 2017, 35, 130-138.	1.8	38
2	Uncovering the invisible effect of air pollution on stock returns: A moderation and mediation analysis. Finance Research Letters, 2021, 39, 101646.	3.4	17
3	Nonparametric and semiparametric regressions subject to monotonicity constraints: Estimation and forecasting. Journal of Econometrics, 2014, 182, 196-210.	3.5	16
4	Testing Additive Separability of Error Term in Nonparametric Structural Models. Econometric Reviews, 2015, 34, 1057-1088.	0.5	16
5	Balanced predictive regressions. Journal of Empirical Finance, 2019, 54, 118-142.	0.9	13
6	Forecasting Equity Premium: Global Historical Average Versus Local Historical Average and Constraints. Journal of Business and Economic Statistics, 2015, 33, 393-402.	1.8	11
7	Forecasting using supervised factor models. Journal of Management Science and Engineering, 2019, 4, 12-27.	1.9	11
8	Robust inference for spurious regressions and cointegrations involving processes moderately deviated from a unit root. Journal of Econometrics, 2020, 219, 52-65.	3.5	10
9	Functional Coefficient Cointegration Models Subject to Timeâ€"Varying Volatility with an Application to the Purchasing Power Parity. Oxford Bulletin of Economics and Statistics, 2019, 81, 1401-1423.	0.9	8
10	Is Stock Price Correlated with Oil Price? Spurious Regressions with Moderately Explosive Processes. Oxford Bulletin of Economics and Statistics, 2019, 81, 1012-1044.	0.9	8
11	Forecasting cointegrated nonstationary time series with time-varying variance. Journal of Econometrics, 2017, 196, 83-98.	3.5	6
12	Adaptive estimation of heteroskedastic functional-coefficient regressions with an application to fiscal policy evaluation on asset markets. Econometric Reviews, 2020, 39, 299-318.	0.5	6
13	Spurious functional-coefficient regression models and robust inference with marginal integration. Journal of Econometrics, 2022, 229, 396-421.	3.5	6
14	Jackknife model averaging for expectile regressions in increasing dimension. Economics Letters, 2020, 197, 109607.	0.9	5
15	Estimation for double-nonlinear cointegration. Journal of Econometrics, 2020, 216, 175-191.	3.5	5
16	Improving inflation prediction with the quantity theory. Economics Letters, 2016, 149, 112-115.	0.9	4
17	On spurious regressions with partial unit root processes. Economics Letters, 2017, 150, 142-145.	0.9	4
18	Sieve extremum estimation of a semiparametric transformation model. Economics Letters, 2020, 189, 109020.	0.9	4

#	Article	IF	Citations
19	Error-Correction Factor Models for High-dimensional Cointegrated Time Series. Statistica Sinica, 2020, , .	0.2	4
20	n-consistent density estimation in semiparametric regression models. Computational Statistics and Data Analysis, 2016, 104, 91-109.	0.7	2
21	A joint test for parametric specification and independence in nonlinear regression models. Econometric Reviews, 2019, 38, 1202-1215.	0.5	2
22	On transformed linear cointegration models. Economics Letters, 2021, 198, 109686.	0.9	1
23	Nonparametric inference for quantile cointegrations with stationary covariates. Journal of Econometrics, 2021, , .	3.5	1
24	Testing independence between exogenous variables and unobserved errors. Econometric Reviews, 0, , 1-32.	0.5	1
25	On estimating the nonparametric multiplicative error models. Economics Letters, 2016, 143, 66-68.	0.9	0
26	Simultaneous Diagnostic Testing for Nonlinear Time Series Models with An Application to the U.S. Federal Fund Rate. Oxford Bulletin of Economics and Statistics, 2020, 82, 235-255.	0.9	0
27	Testing for a unit root with nonstationary nonlinear heteroskedasticity. Econometric Reviews, 2020, 39, 904-929.	0.5	0