

# Yundong Tu

## List of Publications by Year in descending order

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27  
papers

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citations

1307366

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h-index

1199470

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docs citations

27  
times ranked

109  
citing authors

#	ARTICLE	IF	CITATIONS
1	Spurious functional-coefficient regression models and robust inference with marginal integration. <i>Journal of Econometrics</i> , 2022, 229, 396-421.	3.5	6
2	Uncovering the invisible effect of air pollution on stock returns: A moderation and mediation analysis. <i>Finance Research Letters</i> , 2021, 39, 101646.	3.4	17
3	On transformed linear cointegration models. <i>Economics Letters</i> , 2021, 198, 109686.	0.9	1
4	Nonparametric inference for quantile cointegrations with stationary covariates. <i>Journal of Econometrics</i> , 2021, , .	3.5	1
5	Adaptive estimation of heteroskedastic functional-coefficient regressions with an application to fiscal policy evaluation on asset markets. <i>Econometric Reviews</i> , 2020, 39, 299-318.	0.5	6
6	Simultaneous Diagnostic Testing for Nonlinear Time Series Models with An Application to the U.S. Federal Fund Rate. <i>Oxford Bulletin of Economics and Statistics</i> , 2020, 82, 235-255.	0.9	0
7	Robust inference for spurious regressions and cointegrations involving processes moderately deviated from a unit root. <i>Journal of Econometrics</i> , 2020, 219, 52-65.	3.5	10
8	Jackknife model averaging for expectile regressions in increasing dimension. <i>Economics Letters</i> , 2020, 197, 109607.	0.9	5
9	Testing for a unit root with nonstationary nonlinear heteroskedasticity. <i>Econometric Reviews</i> , 2020, 39, 904-929.	0.5	0
10	Sieve extremum estimation of a semiparametric transformation model. <i>Economics Letters</i> , 2020, 189, 109020.	0.9	4
11	Estimation for double-nonlinear cointegration. <i>Journal of Econometrics</i> , 2020, 216, 175-191.	3.5	5
12	Error-Correction Factor Models for High-dimensional Cointegrated Time Series. <i>Statistica Sinica</i> , 2020, , .	0.2	4
13	Functional Coefficient Cointegration Models Subject to Time-varying Volatility with an Application to the Purchasing Power Parity. <i>Oxford Bulletin of Economics and Statistics</i> , 2019, 81, 1401-1423.	0.9	8
14	Forecasting using supervised factor models. <i>Journal of Management Science and Engineering</i> , 2019, 4, 12-27.	1.9	11
15	Balanced predictive regressions. <i>Journal of Empirical Finance</i> , 2019, 54, 118-142.	0.9	13
16	A joint test for parametric specification and independence in nonlinear regression models. <i>Econometric Reviews</i> , 2019, 38, 1202-1215.	0.5	2
17	Is Stock Price Correlated with Oil Price? Spurious Regressions with Moderately Explosive Processes. <i>Oxford Bulletin of Economics and Statistics</i> , 2019, 81, 1012-1044.	0.9	8
18	Estimating Spatial Autocorrelation With Sampled Network Data. <i>Journal of Business and Economic Statistics</i> , 2017, 35, 130-138.	1.8	38

#	ARTICLE	IF	CITATIONS
19	On spurious regressions with partial unit root processes. <i>Economics Letters</i> , 2017, 150, 142-145.	0.9	4
20	Forecasting cointegrated nonstationary time series with time-varying variance. <i>Journal of Econometrics</i> , 2017, 196, 83-98.	3.5	6
21	n-consistent density estimation in semiparametric regression models. <i>Computational Statistics and Data Analysis</i> , 2016, 104, 91-109.	0.7	2
22	On estimating the nonparametric multiplicative error models. <i>Economics Letters</i> , 2016, 143, 66-68.	0.9	0
23	Improving inflation prediction with the quantity theory. <i>Economics Letters</i> , 2016, 149, 112-115.	0.9	4
24	Forecasting Equity Premium: Global Historical Average Versus Local Historical Average and Constraints. <i>Journal of Business and Economic Statistics</i> , 2015, 33, 393-402.	1.8	11
25	Testing Additive Separability of Error Term in Nonparametric Structural Models. <i>Econometric Reviews</i> , 2015, 34, 1057-1088.	0.5	16
26	Nonparametric and semiparametric regressions subject to monotonicity constraints: Estimation and forecasting. <i>Journal of Econometrics</i> , 2014, 182, 196-210.	3.5	16
27	Testing independence between exogenous variables and unobserved errors. <i>Econometric Reviews</i> , 0, , 1-32.	0.5	1