Jiti Gao

List of Publications by Year
in descending order

57 papers	1,695 citations	471509 17 h-index	361022 35 g-index
58 all docs	58 docs citations	58 times ranked	618 citing authors

#	Article	IF	Citations
1	Global temperatures and greenhouse gases: A common features approach. Journal of Econometrics, 2022, 230, 240-254.	6.5	8
2	Most powerful test against a sequence of high dimensional local alternatives. Journal of Econometrics, 2022, , .	6.5	2
3	Varying-Coefficient Panel Data Models With Nonstationarity and Partially Observed Factor Structure. Journal of Business and Economic Statistics, 2021, 39, 700-711.	2.9	9
4	Estimation and inference in semiparametric quantile factor models. Journal of Econometrics, 2021, 222, 295-323.	6.5	14
5	Timeâ€varying income elasticities of healthcare expenditure for the OECD and Eurozone. Journal of Applied Econometrics, 2021, 36, 328-345.	2.3	14
6	On income and price elasticities for energy demand: A panel data study. Energy Economics, 2021, 96, 105168.	12.1	10
7	A panel data model of length of stay in hospitals for hip replacements. Econometric Reviews, 2021, 40, 688-707.	1.1	2
8	INFERENCE ON A SEMIPARAMETRIC MODEL WITH GLOBAL POWER LAW AND LOCAL NONPARAMETRIC TRENDS. Econometric Theory, 2020, 36, 223-249.	0.7	6
9	On endogeneity and shape invariance in extended partially linear single index models. Econometric Reviews, 2020, 39, 415-435.	1.1	1
10	Special Issue of the Journal of Econometrics on â€œEconometric Estimation and Testing: Essays in Honour of Maxwell Kingâ€. Journal of Econometrics, 2020, 219, 201-203.	6.5	0
11	Heterogeneous panel data models with cross-sectional dependence. Journal of Econometrics, 2020, 219, 329-353.	6.5	11
12	Series estimation for singleâ€index models under constraints. Australian and New Zealand Journal of Statistics, 2019, 61, 299-335.	0.9	5
13	Errorsâ€inâ€variables jump regression using local clustering. Statistics in Medicine, 2019, 38, 3642-3655.	1.6	5
14	Estimation in a semiparametric panel data model with nonstationarity. Econometric Reviews, 2019, 38, 961-977.	1.1	3
15	Expansion and estimation of LÃ©vy process functionals in nonlinear and nonstationary time series regression. Econometric Reviews, 2019, 38, 125-150.	1.1	1
16	Nonparametric localized bandwidth selection for Kernel density estimation. Econometric Reviews, 2019, 38, 733-762.	1.1	10
17	Bayesian Bandwidth Estimation in Nonparametric Time-Varying Coefficient Models. Journal of Business and Economic Statistics, 2019, 37, 1-12.	2.9	8
18	Nonparametric Estimation and Forecasting for Time-Varying Coefficient Realized Volatility Models. Journal of Business and Economic Statistics, 2018, 36, 88-100.	2.9	41

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19	Nonparametric kernel estimation of the impact of tax policy on the demand for private health insurance in Australia. Australian and New Zealand Journal of Statistics, 2018, 60, 374-393.	0.9	5
20	Estimation of technical change and price elasticities: a categorical timeâ€“varying coefficient approach. Journal of Productivity Analysis, 2018, 50, 117-138.	1.6	0
21	A frequentist approach to Bayesian asymptotics. Journal of Econometrics, 2018, 206, 359-378.	6.5	3
22	A quantile regression approach to panel data analysis of healthâ€care expenditure in Organisation for Economic Coâ€operation and Development countries. Health Economics (United Kingdom), 2018, 27, 1921-1944.	1.7	16
23	A New Class of Bivariate Threshold Cointegration Models. Journal of Business and Economic Statistics, 2017, 35, 288-305.	2.9	7
24	High Dimensional Correlation Matrices: The Central Limit Theorem and Its Applications. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2017, 79, 677-693.	2.2	37
25	A varying-coefficient panel data model with fixed effects: Theory and an application to US commercial banks. Journal of Econometrics, 2017, 196, 68-82.	6.5	27
26	Estimation for single-index and partially linear single-index integrated models. Annals of Statistics, 2016, 44, .	2.6	46
27	Special Issue on `Estimation, Testing and Forecasting in Econometrics''. Model Assisted Statistics and Applications, 2015, 10, 175-177.	0.3	0
28	Semiparametric single-index panel data models with cross-sectional dependence. Journal of Econometrics, 2015, 188, 301-312.	6.5	42
29	A misspecification test for multiplicative error models of non-negative time series processes. Journal of Econometrics, 2015, 189, 346-359.	6.5	10
30	Semiparametric Autoregressive Conditional Duration Model: Theory and Practice. Econometric Reviews, 2015, 34, 849-881.	1.1	5
31	Testing Independence Among a Large Number of High-Dimensional Random Vectors. Journal of the American Statistical Association, 2014, 109, 600-612.	3.1	21
32	Solving replication problems in a complete market by orthogonal series expansion. North American Journal of Economics and Finance, 2013, 25, 306-317.	3.5	5
33	Estimation in Partially Linear Single-Index Panel Data Models With Fixed Effects. Journal of Business and Economic Statistics, 2013, 31, 315-330.	2.9	42
34	Semiparametric estimation in triangular system equations with nonstationarity. Journal of Econometrics, 2013, 176, 59-79.	6.5	43
35	Estimation in threshold autoregressive models with a stationary and a unit root regime. Journal of Econometrics, 2013, 172, 1-13.	6.5	29
36	Estimation in Single-Index Panel Data Models with Heterogeneous Link Functions. Econometric Reviews, 2013, 32, 928-955.	1.1	17

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37	Estimation in semi-parametric regression with non-stationary regressors. Bernoulli, 2012, 18, .	1.3	32
38	Semiparametric trending panel data models with cross-sectional dependence. Journal of Econometrics, 2012, 171, 71-85.	6.5	91
39	Comments on: Some recent theory for autoregressive count time series. Test, 2012, 21, 459-463.	1.1	0
40	Nonâ€parametric timeâ€varying coefficient panel data models with fixed effects. Econometrics Journal, 2011, 14, 387-408.	2.3	109
41	Recent Developments on Semiparametric Regression Model Selection. , 2009, , 137-146.		0
42	Central limit theorems for generalizedU-statistics with applications in nonparametric specification. Journal of Nonparametric Statistics, 2008, 20, 61-76.	0.9	10
43	Bandwidth Selection in Nonparametric Kernel Testing. Journal of the American Statistical Association, 2008, 103, 1584-1594.	3.1	108
44	Nonparametric Methods in Continuous Time Model Specification. Econometric Reviews, 2007, 26, 91-106.	1.1	0
45	Estimation in semiparametric spatial regression. Annals of Statistics, 2006, 34, 1395.	2.6	88
46	Semiparametric estimation and testing of the trend of temperature series. Econometrics Journal, 2006, 9, 332-355.	2.3	58
47	ADAPTIVE TESTING IN CONTINUOUS-TIME DIFFUSION MODELS. Econometric Theory, 2004, 20, .	0.7	45
48	Model Specification Tests in Nonparametric Stochastic Regression Models. Journal of Multivariate Analysis, 2002, 83, 324-359.	1.0	29
49	Adaptive estimation in partially linear autoregressive models. Canadian Journal of Statistics, 2000, 28, 571-586.	0.9	18
50	Partially Linear Models. Contributions To Statistics, 2000, , .	0.2	422
51	Semiparametric Regression Smoothing of Non-linear Time Series. Scandinavian Journal of Statistics, 1998, 25, 521-539.	1.4	15
52	Non- and Semi-Parametric Panel Data Models: A Selective Review. SSRN Electronic Journal, 0, , .	0.4	4
53	An Integrated Panel Data Approach to Modelling Economic Growth. SSRN Electronic Journal, 0, , .	0.4	0
54	A Computational Implementation of GMM. SSRN Electronic Journal, 0, , .	0.4	3

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55	Semiparametric Methods in Nonlinear Time Series Analysis: A Selective Review. SSRN Electronic Journal, 0, , .	0.4	0
56	Semiparametric Single--Index Panel Data Models with Cross--Sectional Dependence. SSRN Electronic Journal, 0, , .	0.4	1
57	Modelling Time-Varying Income Elasticities of Health Care Expenditure for the OECD. SSRN Electronic Journal, 0, , .	0.4	0