

Minxian Yang

List of Publications by Year in descending order

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32
papers

418
citations

933447

10
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794594

19
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34
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docs citations

34
times ranked

285
citing authors

#	ARTICLE	IF	CITATIONS
1	SOME PROPERTIES OF VECTOR AUTOREGRESSIVE PROCESSES WITH MARKOV-SWITCHING COEFFICIENTS. <i>Econometric Theory</i> , 2000, 16, 23-43.	0.7	59
2	Endogenous crisis dating and contagion using smooth transition structural GARCH. <i>Journal of Banking and Finance</i> , 2015, 58, 71-79.	2.9	58
3	Asymmetric volatility in the foreign exchange markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2009, 19, 597-615.	4.2	56
4	Housewives of Tokyo versus the gnomes of Zurich: Measuring price discovery in sequential markets. <i>Journal of Financial Markets</i> , 2011, 14, 82-108.	1.3	35
5	Comparison of Box-Cox and Johansen canonical estimators of cointegrating vectors in VEC(1) models. <i>Journal of Econometrics</i> , 1994, 64, 3-27.	6.5	32
6	Normal log-normal mixture, leptokurtosis and skewness. <i>Applied Economics Letters</i> , 2008, 15, 737-742.	1.8	29
7	On Identifying Structural VAR Models via ARCH Effects. <i>Journal of Time Series Econometrics</i> , 2013, 5, 117-131.	0.4	24
8	Tests for Cointegration Based on Canonical Correlation Analysis. <i>Journal of the American Statistical Association</i> , 1995, 90, 990-996.	3.1	18
9	On The Size and Power of System Tests for Cointegration. <i>Review of Economics and Statistics</i> , 1998, 80, 675-679.	4.3	14
10	Moving average conditional heteroskedastic processes. <i>Economics Letters</i> , 1995, 49, 367-372.	1.9	12
11	On the risk return relationship. <i>Journal of Empirical Finance</i> , 2013, 21, 132-141.	1.8	11
12	How well does the weighted price contribution measure price discovery?. <i>Journal of Economic Dynamics and Control</i> , 2015, 55, 113-129.	1.6	11
13	On identifying permanent and transitory shocks in VAR models. <i>Economics Letters</i> , 1998, 58, 171-175.	1.9	8
14	Conditional Volatility Persistence. <i>SSRN Electronic Journal</i> , 0, , .	0.4	7
15	Tests for Cointegration Based on Canonical Correlation Analysis. <i>Journal of the American Statistical Association</i> , 1995, 90, 990.	3.1	7
16	Lag length and mean break in stationary VAR models. <i>Econometrics Journal</i> , 2002, 5, 374-386.	2.3	6
17	On cointegration tests for VAR models with drift. <i>Economics Letters</i> , 1996, 51, 45-50.	1.9	4
18	Inference in partially identified heteroskedastic simultaneous equations models. <i>Journal of Econometrics</i> , 2020, 218, 317-345.	6.5	4

#	ARTICLE	IF	CITATIONS
19	Testing for cointegration: the effects of mis-specifying the lag length. <i>Mathematics and Computers in Simulation</i> , 1995, 39, 251-255.	4.4	3
20	Closed-form likelihood function of Markov-switching models. <i>Economics Letters</i> , 2001, 70, 319-326.	1.9	3
21	Nonlinear Time Series Analysis- by Holdger Kantz and Thomas Schreiber. <i>Economic Record</i> , 2008, 84, 396-397.	0.4	3
22	Normality of Posterior Distribution Under Misspecification and Nonsmoothness, and Bayes Factor for Davies' Problem. <i>Econometric Reviews</i> , 2014, 33, 305-336.	1.1	3
23	A hybrid forecasting approach for piece-wise stationary time series. <i>Journal of Forecasting</i> , 2006, 25, 513-527.	2.8	2
24	Commodity Price, Carry Trade, and the Volatility and Liquidity of Asian Currencies. <i>World Economy</i> , 2014, 37, 811-833.	2.5	2
25	Effects of idiosyncratic shocks on macroeconomic time series. <i>Empirical Economics</i> , 2017, 53, 1441-1461.	3.0	2
26	The risk return relationship: Evidence from index returns and realised variances. <i>Journal of Economic Dynamics and Control</i> , 2019, 107, 103732.	1.6	2
27	On the use of the f ratio in a mis-specified model with an interval restriction $\hat{\alpha}$. <i>Journal of Statistical Computation and Simulation</i> , 1995, 52, 151-161.	1.2	1
28	System estimators of cointegrating matrix in absence of normalising information. <i>Journal of Econometrics</i> , 1998, 85, 317-337.	6.5	1
29	Simultaneous Equation Systems With Heteroscedasticity: Identification, Estimation, and Stock Price Elasticities. <i>Journal of Business and Economic Statistics</i> , 2018, 36, 288-308.	2.9	1
30	How Well Does the Weighted Price Contribution Measure Price Discovery?. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	0
31	Inference in Partially Identified Heteroskedastic Simultaneous Equations Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
32	Inference in Partially Identified Heteroskedastic Simultaneous Equations Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0