Minxian Yang

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/5042099/publications.pdf

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32	418	933447 10	794594 19
papers	citations	h-index	g-index

34	34	34	285
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Inference in partially identified heteroskedastic simultaneous equations models. Journal of Econometrics, 2020, 218, 317-345.	6.5	4
2	The risk return relationship: Evidence from index returns and realised variances. Journal of Economic Dynamics and Control, 2019, 107, 103732.	1.6	2
3	Simultaneous Equation Systems With Heteroscedasticity: Identification, Estimation, and Stock Price Elasticities. Journal of Business and Economic Statistics, 2018, 36, 288-308.	2.9	1
4	Effects of idiosyncratic shocks on macroeconomic time series. Empirical Economics, 2017, 53, 1441-1461.	3.0	2
5	Endogenous crisis dating and contagion using smooth transition structural GARCH. Journal of Banking and Finance, 2015, 58, 71-79.	2.9	58
6	How well does the weighted price contribution measure price discovery?. Journal of Economic Dynamics and Control, 2015, 55, 113-129.	1.6	11
7	Commodity Price, Carry Trade, and the Volatility and Liquidity of <scp>A</scp>sian Currencies. World Economy, 2014, 37, 811-833.	2.5	2
8	Normality of Posterior Distribution Under Misspecification and Nonsmoothness, and Bayes Factor for Davies' Problem. Econometric Reviews, 2014, 33, 305-336.	1.1	3
9	On the risk return relationship. Journal of Empirical Finance, 2013, 21, 132-141.	1.8	11
10	On Identifying Structural VAR Models via ARCH Effects. Journal of Time Series Econometrics, 2013, 5, 117-131.	0.4	24
11	Housewives of Tokyo versus the gnomes of Zurich: Measuring price discovery in sequential markets. Journal of Financial Markets, 2011, 14, 82-108.	1.3	35
12	How Well Does the Weighted Price Contribution Measure Price Discovery?. SSRN Electronic Journal, 2010, , .	0.4	0
13	Asymmetric volatility in the foreign exchange markets. Journal of International Financial Markets, Institutions and Money, 2009, 19, 597-615.	4.2	56
14	Nonlinear Time Series Analysis- by Holdger Kantz and Thomas Schreiber. Economic Record, 2008, 84, 396-397.	0.4	3
15	Normal log-normal mixture, leptokurtosis and skewness. Applied Economics Letters, 2008, 15, 737-742.	1.8	29
16	A hybrid forecasting approach for piece-wise stationary time series. Journal of Forecasting, 2006, 25, 513-527.	2.8	2
17	Lag length and mean break in stationary VAR models. Econometrics Journal, 2002, 5, 374-386.	2.3	6
18	Closed-form likelihood function of Markov-switching models. Economics Letters, 2001, 70, 319-326.	1.9	3

#	Article	IF	Citations
19	SOME PROPERTIES OF VECTOR AUTOREGRESSIVE PROCESSES WITH MARKOV-SWITCHING COEFFICIENTS. Econometric Theory, 2000, 16, 23-43.	0.7	59
20	System estimators of cointegrating matrix in absence of normalising information. Journal of Econometrics, 1998, 85, 317-337.	6.5	1
21	On identifying permanent and transitory shocks in VAR models. Economics Letters, 1998, 58, 171-175.	1.9	8
22	On The Size and Power of System Tests for Cointegration. Review of Economics and Statistics, 1998, 80, 675-679.	4.3	14
23	On cointegration tests for VAR models with drift. Economics Letters, 1996, 51, 45-50.	1.9	4
24	Testing for cointegration: the effects of mis-specifying the lag length. Mathematics and Computers in Simulation, 1995, 39, 251-255.	4.4	3
25	Tests for Cointegration Based on Canonical Correlation Analysis. Journal of the American Statistical Association, 1995, 90, 990-996.	3.1	18
26	Moving average conditional heteroskedastic processes. Economics Letters, 1995, 49, 367-372.	1.9	12
27	On the use of the f ratio in a mis-specified model with an interval restriction^{â^—}. Journal of Statistical Computation and Simulation, 1995, 52, 151-161.	1.2	1
28	Tests for Cointegration Based on Canonical Correlation Analysis. Journal of the American Statistical Association, 1995, 90, 990.	3.1	7
29	Comparison of Boxâ€"Tiao and Johansen canonical estimators of cointegrating vectors in VEC(1) models. Journal of Econometrics, 1994, 64, 3-27.	6.5	32
30	Inference in Partially Identified Heteroskedastic Simultaneous Equations Models. SSRN Electronic Journal, 0, , .	0.4	0
31	Conditional Volatility Persistence. SSRN Electronic Journal, 0, , .	0.4	7
32	Inference in Partially Identified Heteroskedastic Simultaneous Equations Models. SSRN Electronic Journal, 0, , .	0.4	0