Xu Han Xu Han

List of Publications by Year
in descending order

14 papers	207 citations	1684188 5 h-index	1372567 10 g-index
14 all docs	14 docs citations	14 times ranked	117 citing authors

#	Article	IF	Citations
1	Quasi-maximum likelihood estimation of break point in high-dimensional factor models. Journal of Econometrics, 2023, 233, 209-236.	6.5	6
2	Shrinkage Estimation of Factor Models With Global and Group-Specific Factors. Journal of Business and Economic Statistics, 2021, 39, 1-17.	2.9	14
3	An upper bound for functions of estimators in high dimensions. Econometric Reviews, 2021, 40, 1-13.	1.1	0
4	Estimation and inference of change points in high-dimensional factor models. Journal of Econometrics, 2020, 219, 66-100.	6.5	18
5	Adaptive Elastic Net GMM Estimation With Many Invalid Moment Conditions: Simultaneous Model and Moment Selection. Journal of Business and Economic Statistics, 2018, 36, 24-46.	2.9	23
6	Estimation and inference of dynamic structural factor models with over-identifying restrictions. Journal of Econometrics, 2018, 202, 125-147.	6.5	4
7	Determining the number of factors with potentially strong within-block correlations in error terms. Econometric Reviews, 2017, 36, 946-969.	1.1	2
8	TESTS FOR PARAMETER INSTABILITY IN DYNAMIC FACTOR MODELS. Econometric Theory, 2015, 31, 1117-1152.	0.7	81
9	Tests for overidentifying restrictions in Factor-Augmented VAR models. Journal of Econometrics, 2015, 184, 394-419.	6.5	6
10	Selecting the Correct Number of Factors in Approximate Factor Models: The Large Panel Case With Group Bridge Estimators. Journal of Business and Economic Statistics, 2014, 32, 359-374.	2.9	36
11	Ambiguity aversion and rational herd behaviour. Applied Financial Economics, 2010, 20, 331-343.	0.5	8
12	Shrinkage Estimation of Factor Models with Global and Group-Specific Factors. SSRN Electronic Journal, 0, , .	0.4	2
13	Estimation and Inference of Change Points in High Dimensional Factor Models. SSRN Electronic Journal, 0, , .	0.4	7
14	Estimation and Inference in Over-Identified Structural Factor-Augmented VAR Models. SSRN Electronic Journal, 0, , .	0.4	0