Jun Yu

List of Publications by Year
in descending order

33 papers	3,492 citations	471509 17 h-index	434195 31 g-index
34 all docs	34 docs citations	34 times ranked	1359 citing authors

#	Article	IF	Citations
1	EXPLOSIVE BEHAVIOR IN THE 1990s NASDAQ: WHEN DID EXUBERANCE ESCALATE ASSET VALUES?*. International Economic Review, 2011, 52, 201-226.	1.3	744
2	TESTING FOR MULTIPLE BUBBLES: HISTORICAL EPISODES OF EXUBERANCE AND COLLAPSE IN THE S&P 500. International Economic Review, 2015, 56, 1043-1078.	1.3	703
3	Dating the timeline of financial bubbles during the subprime crisis. Quantitative Economics, 2011, 2, 455-491.	1.4	396
4	Multivariate Stochastic Volatility: A Review. Econometric Reviews, 2006, 25, 145-175.	1.1	284
5	TESTING FOR MULTIPLE BUBBLES: LIMIT THEORY OF REALâ€TIME DETECTORS. International Economic Review, 2015, 56, 1079-1134.	1.3	277
6	Deviance Information Criterion for Comparing Stochastic Volatility Models. Journal of Business and Economic Statistics, 2004, 22, 107-120.	2.9	226
7	BUGS for a Bayesian analysis of stochastic volatility models. Econometrics Journal, 2000, 3, 198-215.	2.3	151
8	Empirical Characteristic Function Estimation and Its Applications. Econometric Reviews, 2004, 23, 93-123.	1.1	137
9	Specification Sensitivity in Rightâ€Tailed Unit Root Testing for Explosive Behaviour. Oxford Bulletin of Economics and Statistics, 2014, 76, 315-333.	1.7	127
10	Multivariate Stochastic Volatility Models: Bayesian Estimation and Model Comparison. Econometric Reviews, 2006, 25, 361-384.	1.1	114
11	A Gaussian approach for continuous time models of the short-term interest rate. Econometrics Journal, 2001, 4, 210-224.	2.3	46
12	New methodology for constructing real estate price indices applied to the Singapore residential market. Journal of Banking and Finance, 2015, 61, S121-S131.	2.9	42
13	ASYMPTOTIC THEORY FOR ESTIMATING DRIFT PARAMETERS IN THE FRACTIONAL VASICEK MODEL. Econometric Theory, 2019, 35, 198-231.	0.7	38
14	Simulation-Based Estimation of Contingent-Claims Prices. Review of Financial Studies, 2009, 22, 3669-3705.	6.8	30
15	Limit theory for an explosive autoregressive process. Economics Letters, 2015, 126, 176-180.	1.9	26
16	Asymptotic theory for rough fractional Vasicek models. Economics Letters, 2019, 177, 26-29.	1.9	20
17	Double asymptotics for explosive continuous time models. Journal of Econometrics, 2016, 193, 35-53.	6.5	18
18	Estimation of hyperbolic diffusion using the Markov chain Monte Carlo method. Quantitative Finance, 2004, 4, 158-169.	1.7	17

#	Article	IF	Citations
19	Inference in continuous systems with mildly explosive regressors. Journal of Econometrics, 2017, 201, 400-416.	6.5	16
20	Testing the expectations theory of the term structure for New Zealand. New Zealand Economic Papers, 1999, 33, 93-114.	0.8	11
21	In-fill asymptotic theory for structural break point in autoregressions. Econometric Reviews, 2021, 40, 359-386.	1.1	11
22	Maximum Likelihood Estimation for the Fractional Vasicek Model. Econometrics, 2020, 8, 32.	0.9	9
23	Forecasting Realized Volatility Using a Nonnegative Semiparametric Model. Journal of Risk and Financial Management, 2019, 12, 139.	2.3	7
24	Corrigendum to â€˜A Gaussian approach for continuous time models of shortâ€term interest ratesâ€™. Econometrics Journal, 2011, 14, 126-129.	2.3	5
25	Bayesian Analysis of Bubbles in Asset Prices. Econometrics, 2017, 5, 47.	0.9	5
26	SPECIAL ISSUE OF ECONOMETRIC THEORY ON SETA 2010: EDITORSâ€™ INTRODUCTION. Econometric Theory, 2014, 30, 1-2.	0.7	4
27	Specification tests based on MCMC output. Journal of Econometrics, 2018, 207, 237-260.	6.5	4
28	Mildly Explosive Autoregression with Antiâ€persistent Errors*. Oxford Bulletin of Economics and Statistics, 2021, 83, 518-539.	1.7	3
29	An efficient method for maximum likelihood estimation of a stochastic volatility model. Statistics and Its Interface, 2008, 1, 289-296.	0.3	3
30	Housing equity and household consumption in retirement: evidence from the Singapore Life PanelÂ©. New Zealand Economic Papers, 2021, 55, 124-140.	0.8	2
31	Forecasting Equity Index Volatility by Measuring the Linkage among Component Stocks*. Journal of Financial Econometrics, 0, , .	1.5	2
32	THE ET INTERVIEW: A CONVERSATION WITH ERIC GHYSELS. Econometric Theory, 2012, 28, 207-217.	0.7	0
33	The Grid Bootstrap for Continuous Time Models. Journal of Business and Economic Statistics, 0, , 1-13.	2.9	0