

# Serena Ng

## List of Publications by Year in descending order

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Version: 2024-02-01

88  
papers

18,509  
citations

76196

40  
h-index

76769

74  
g-index

98  
all docs

98  
docs citations

98  
times ranked

5567  
citing authors

#	ARTICLE	IF	CITATIONS
1	LAG Length Selection and the Construction of Unit Root Tests with Good Size and Power. <i>Econometrica</i> , 2001, 69, 1519-1554.	2.6	2,830
2	Determining the Number of Factors in Approximate Factor Models. <i>Econometrica</i> , 2002, 70, 191-221.	2.6	2,753
3	Measuring Uncertainty. <i>American Economic Review</i> , 2015, 105, 1177-1216.	4.0	1,862
4	A PANIC Attack on Unit Roots and Cointegration. <i>Econometrica</i> , 2004, 72, 1127-1177.	2.6	1,250
5	Unit Root Tests in ARMA Models with Data-Dependent Methods for the Selection of the Truncation Lag. <i>Journal of the American Statistical Association</i> , 1995, 90, 268-281.	1.8	1,056
6	Macro Factors in Bond Risk Premia. <i>Review of Financial Studies</i> , 2009, 22, 5027-5067.	3.7	797
7	The empirical risk-return relation: A factor analysis approach. <i>Journal of Financial Economics</i> , 2007, 83, 171-222.	4.6	566
8	Are more data always better for factor analysis?. <i>Journal of Econometrics</i> , 2006, 132, 169-194.	3.5	513
9	Confidence Intervals for Diffusion Index Forecasts and Inference for Factor-Augmented Regressions. <i>Econometrica</i> , 2006, 74, 1133-1150.	2.6	481
10	Forecasting economic time series using targeted predictors. <i>Journal of Econometrics</i> , 2008, 146, 304-317.	3.5	481
11	FRED-MD: A Monthly Database for Macroeconomic Research. <i>Journal of Business and Economic Statistics</i> , 2016, 34, 574-589.	1.8	459
12	Unit Root Tests in ARMA Models with Data-Dependent Methods for the Selection of the Truncation Lag. , 0, .		421
13	Determining the Number of Primitive Shocks in Factor Models. <i>Journal of Business and Economic Statistics</i> , 2007, 25, 52-60.	1.8	402
14	Useful Modifications to some Unit Root Tests with Dependent Errors and their Local Asymptotic Properties. <i>Review of Economic Studies</i> , 1996, 63, 435.	2.9	388
15	Tests for Skewness, Kurtosis, and Normality for Time Series Data. <i>Journal of Business and Economic Statistics</i> , 2005, 23, 49-60.	1.8	319
16	Panel cointegration with global stochastic trends. <i>Journal of Econometrics</i> , 2009, 149, 82-99.	3.5	290
17	Large Dimensional Factor Analysis. <i>Foundations and Trends in Econometrics</i> , 2008, 3, 89-163.	0.6	238
18	Principal components estimation and identification of static factors. <i>Journal of Econometrics</i> , 2013, 176, 18-29.	3.5	193

#	ARTICLE	IF	CITATIONS
19	A systematic framework for analyzing the dynamic effects of permanent and transitory shocks. <i>Journal of Economic Dynamics and Control</i> , 2001, 25, 1527-1546.	0.9	168
20	Evaluating latent and observed factors in macroeconomics and finance. <i>Journal of Econometrics</i> , 2006, 131, 507-537.	3.5	160
21	Facts and Challenges from the Great Recession for Forecasting and Macroeconomic Modeling. <i>Journal of Economic Literature</i> , 2013, 51, 1120-1154.	4.5	159
22	PANEL UNIT ROOT TESTS WITH CROSS-SECTION DEPENDENCE: A FURTHER INVESTIGATION. <i>Econometric Theory</i> , 2010, 26, 1088-1114.	0.6	148
23	Dynamic Identification of Dynamic Stochastic General Equilibrium Models. <i>Econometrica</i> , 2011, 79, 1995-2032.	2.6	122
24	INSTRUMENTAL VARIABLE ESTIMATION IN A DATA RICH ENVIRONMENT. <i>Econometric Theory</i> , 2010, 26, 1577-1606.	0.6	110
25	Estimating the rational expectations model of speculative storage: A Monte Carlo comparison of three simulation estimators. <i>Journal of Econometrics</i> , 2000, 96, 231-266.	3.5	109
26	Boosting diffusion indices. <i>Journal of Applied Econometrics</i> , 2009, 24, 607-629.	1.3	109
27	Uncertainty and Business Cycles: Exogenous Impulse or Endogenous Response?. <i>American Economic Journal: Macroeconomics</i> , 2021, 13, 369-410.	1.5	102
28	Commodity Prices, Convenience Yields, and Inflation. <i>Review of Economics and Statistics</i> , 2013, 95, 206-219.	2.3	100
29	Dynamic Hierarchical Factor Models. <i>Review of Economics and Statistics</i> , 2013, 95, 1811-1817.	2.3	95
30	A consistent test for conditional symmetry in time series models. <i>Journal of Econometrics</i> , 2001, 103, 225-258.	3.5	90
31	A Note on the Selection of Time Series Models. <i>Oxford Bulletin of Economics and Statistics</i> , 2005, 67, 115-134.	0.9	77
32	Testing Cross-Section Correlation in Panel Data Using Spacings. <i>Journal of Business and Economic Statistics</i> , 2006, 24, 12-23.	1.8	67
33	Excess Sensitivity and Asymmetries in Consumption: An Empirical Investigation. <i>Journal of Money, Credit and Banking</i> , 1997, 29, 154.	0.9	66
34	The Empirical Risk-Return Relation: A Factor Analysis Approach. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	65
35	A hierarchical factor analysis of U.S. housing market dynamics. <i>Econometrics Journal</i> , 2011, 14, C1-C24.	1.2	63
36	Testing for homogeneity in demand systems when the regressors are nonstationary. <i>Journal of Applied Econometrics</i> , 1995, 10, 147-163.	1.3	62

#	ARTICLE	IF	CITATIONS
37	Intergenerational time transfers and childcare. <i>Review of Economic Dynamics</i> , 2003, 6, 431-454.	0.7	61
38	Estimation and inference in nearly unbalanced nearly cointegrated systems. <i>Journal of Econometrics</i> , 1997, 79, 53-81.	3.5	57
39	Viewpoint: Boosting Recessions. <i>Canadian Journal of Economics</i> , 2014, 47, 1-34.	0.6	56
40	Testing for ARCH in the presence of a possibly misspecified conditional mean. <i>Journal of Econometrics</i> , 1999, 93, 257-279.	3.5	53
41	AN AUTOREGRESSIVE SPECTRAL DENSITY ESTIMATOR AT FREQUENCY ZERO FOR NONSTATIONARITY TESTS. <i>Econometric Theory</i> , 1998, 14, 560-603.	0.6	51
42	A PANIC Attack on Unit Roots and Cointegration. <i>SSRN Electronic Journal</i> , 2001, , .	0.4	48
43	Estimation of DSGE models when the data are persistent. <i>Journal of Monetary Economics</i> , 2010, 57, 325-340.	1.8	48
44	Intergenerational Linkages in Consumption Behavior. <i>Journal of Human Resources</i> , 2004, 39, 355.	1.9	45
45	Rank regularized estimation of approximate factor models. <i>Journal of Econometrics</i> , 2019, 212, 78-96.	3.5	39
46	Demand Systems with Nonstationary Prices. <i>Review of Economics and Statistics</i> , 2005, 87, 479-494.	2.3	35
47	Variable Selection in Predictive Regressions. <i>Handbook of Economic Forecasting</i> , 2013, 2, 752-789.	3.4	35
48	A Simple Test for Nonstationarity in Mixed Panels. <i>Journal of Business and Economic Statistics</i> , 2008, 26, 113-127.	1.8	33
49	Matrix Completion, Counterfactuals, and Factor Analysis of Missing Data. <i>Journal of the American Statistical Association</i> , 2021, 116, 1746-1763.	1.8	32
50	A Semiparametric Factor Model of Interest Rates and Tests of the Affine Term Structure. <i>Review of Economics and Statistics</i> , 1998, 80, 535-548.	2.3	29
51	Explaining the Persistence of Commodity Prices. <i>Computational Economics</i> , 2000, 16, 149-171.	1.5	29
52	THE EXACT ERROR IN ESTIMATING THE SPECTRAL DENSITY AT THE ORIGIN. <i>Journal of Time Series Analysis</i> , 1996, 17, 379-408.	0.7	24
53	ANALYSIS OF VECTOR AUTOREGRESSIONS IN THE PRESENCE OF SHIFTS IN MEAN. <i>Econometric Reviews</i> , 2002, 21, 353-381.	0.5	22
54	Selecting Instrumental Variables in a Data Rich Environment. <i>Journal of Time Series Econometrics</i> , 2009, 1, .	0.4	22

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55	Minimum Distance Estimation of Possibly Noninvertible Moving Average Models. Journal of Business and Economic Statistics, 2015, 33, 403-417.	1.8	22
56	The ABC of simulation estimation with auxiliary statistics. Journal of Econometrics, 2018, 205, 112-139.	3.5	21
57	Looking for evidence of speculative stockholding in commodity markets. Journal of Economic Dynamics and Control, 1996, 20, 123-143.	0.9	18
58	Parametric and Nonparametric Approaches to Price and Tax Reform. Journal of the American Statistical Association, 1998, 93, 900-909.	1.8	18
59	A New Look at Panel Testing of Stationarity and the PPP Hypothesis. , 2005, , 426-450.		18
60	Boosting high dimensional predictive regressions with time varying parameters. Journal of Econometrics, 2021, 224, 60-87.	3.5	18
61	The Risky Spread, Investment, and Monetary Policy Transmission: Evidence on the Role of Asymmetric Information. Review of Economics and Statistics, 1996, 78, 375.	2.3	17
62	COVID-19 and the Costs of Deadly Disasters. AEA Papers and Proceedings American Economic Association, 2021, 111, 366-370.	0.7	17
63	Testing for unit roots in flow data sampled at different frequencies. Economics Letters, 1995, 47, 237-242.	0.9	16
64	Level and volatility factors in macroeconomic data. Journal of Monetary Economics, 2017, 91, 52-68.	1.8	16
65	MEASUREMENT ERRORS IN DYNAMIC MODELS. Econometric Theory, 2014, 30, 150-175.	0.6	12
66	Simulated minimum distance estimation of dynamic models with errors-in-variables. Journal of Econometrics, 2017, 200, 181-193.	3.5	12
67	Can sticky prices account for the variations and persistence in real exchange rates?. Journal of International Money and Finance, 2003, 22, 65-85.	1.3	11
68	Dynamic Hierarchical Factor Models. SSRN Electronic Journal, 0, , .	0.4	11
69	Factor-based imputation of missing values and covariances in panel data of large dimensions. Journal of Econometrics, 2023, 233, 113-131.	3.5	11
70	Forecasting autoregressive time series in the presence of deterministic components. Econometrics Journal, 2002, 5, 196-224.	1.2	9
71	Constructing Common Factors from Continuous and Categorical Data. Econometric Reviews, 2015, 34, 1141-1171.	0.5	9
72	ESTIMATORS FOR PERSISTENT AND POSSIBLY NONSTATIONARY DATA WITH CLASSICAL PROPERTIES. Econometric Theory, 2012, 28, 1003-1036.	0.6	8

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73	Adjustment costs and factor demands in Canadian manufacturing industries. <i>Applied Economics</i> , 1992, 24, 845-857.	1.2	7
74	An Econometric Perspective on Algorithmic Subsampling. <i>Annual Review of Economics</i> , 2020, 12, 45-80.	2.4	7
75	Time series estimation of the dynamic effects of disaster-type shocks. <i>Journal of Econometrics</i> , 2023, 235, 180-201.	3.5	6
76	Opportunities and Challenges: Lessons from Analyzing Terabytes of Scanner Data. , 2017, , 1-34.		5
77	Minimum Distance Estimation of Possibly Non-Invertible Moving Average Models. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3
78	Estimation and Inference by Stochastic Optimization: Three Examples. <i>AEA Papers and Proceedings American Economic Association</i> , 2021, 111, 626-630.	0.7	2
79	A Likelihood-Free Reverse Sampler of the Posterior Distribution. <i>Advances in Econometrics</i> , 2016, , 389-415.	0.2	1
80	Latent Dirichlet Analysis of Categorical Survey Responses. <i>Journal of Business and Economic Statistics</i> , 2022, 40, 256-271.	1.8	1
81	Review of coint 2.0. <i>Journal of Applied Econometrics</i> , 1995, 10, 205-210.	1.3	0
82	Editors' Report 2006. <i>Journal of Business and Economic Statistics</i> , 2007, 25, 503-503.	1.8	0
83	Detecting Information Pooling: Evidence from Earnings Forecasts after Brokerage Mergers. <i>B E Journal of Economic Analysis and Policy</i> , 2007, 7, .	0.5	0
84	Editors' Report 2007. <i>Journal of Business and Economic Statistics</i> , 2008, 26, 557-557.	1.8	0
85	Editorsâ€™ Report 2008. <i>Journal of Business and Economic Statistics</i> , 2009, 27, 566-566.	1.8	0
86	Editorsâ€™ Report 2009. <i>Journal of Business and Economic Statistics</i> , 2010, 28, 574-574.	1.8	0
87	Opportunities and Challenges: Lessons from Analyzing Terabytes of Scanner Data. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
88	A Machine Learning Analysis of Seasonal and Cyclical Sales in Weekly Scanner Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0