Fei Jin

List of Publications by Year
in descending order

17 papers	147 citations	1684188 5 h-index	1281871 11 g-index
17 all docs	17 docs citations	17 times ranked	72 citing authors

#	Article	IF	Citations
1	EFFICIENT TWO-STEP GENERALIZED EMPIRICAL LIKELIHOOD ESTIMATION AND TESTS WITH MARTINGALE DIFFERENCES. Econometric Theory, 2021, 37, 573-612.	0.7	3
2	Sequential and efficient GMM estimation of dynamic short panel data models. Econometric Reviews, 2021, 40, 1007-1037.	1.1	7
3	Asymptotically efficient root estimators for spatial autoregressive models with spatial autoregressive disturbances. Economics Letters, 2020, 194, 109397.	1.9	1
4	Asymptotic properties of a spatial autoregressive stochastic frontier model. Journal of Spatial Econometrics, 2020, 1, 1.	0.5	5
5	First difference estimation of spatial dynamic panel data models with fixed effects. Economics Letters, 2020, 189, 109010.	1.9	3
6	QML estimation of the matrix exponential spatial specification panel data model with fixed effects and heteroskedasticity. Economics Letters, 2019, 180, 1-5.	1.9	4
7	GEL estimation and tests of spatial autoregressive models. Journal of Econometrics, 2019, 208, 585-612.	6.5	15
8	Outer-product-of-gradients tests for spatial autoregressive models. Regional Science and Urban Economics, 2018, 72, 35-57.	2.6	3
9	Lasso Maximum Likelihood Estimation of Parametric Models with Singular Information Matrices. Econometrics, 2018, 6, 8.	0.9	4
10	Irregular N2SLS and LASSO estimation of the matrix exponential spatial specification model. Journal of Econometrics, 2018, 206, 336-358.	6.5	3
11	Large sample properties of the matrix exponential spatial specification with an application to FDI. Journal of Econometrics, 2015, 188, 1-21.	6.5	35
12	On the bootstrap for Moranâ€™s <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si38.gif" display="inline" overflow="scroll"><mml:mi>I</mml:mi></mml:math> test for spatial dependence. Journal of Econometrics, 2015, 184, 295-314.	6.5	26
13	Cox-type tests for competing spatial autoregressive models with spatial autoregressive disturbances. Regional Science and Urban Economics, 2013, 43, 590-616.	2.6	24
14	Generalized Spatial Two Stage Least Squares Estimation of Spatial Autoregressive Models with Autoregressive Disturbances in the Presence of Endogenous Regressors and Many Instruments. Econometrics, 2013, 1, 71-114.	0.9	3
15	Approximated likelihood and root estimators for spatial interaction in spatial autoregressive models. Regional Science and Urban Economics, 2012, 42, 446-458.	2.6	11
16	Calculation of Operational Loss Distribution via Bayesian MCMC Algorithm: Evidence from China's Commercial Banks. , 2011, , .		0
17	GMM estimation of a spatial autoregressive model with autoregressive disturbances and endogenous regressors. Econometric Reviews, 0, , 1-23.	1.1	0