Jia Li

List of Publications by Year
in descending order

31 papers	577 citations	933447 10 h-index	794594 19 g-index
31 all docs	31 docs citations	31 times ranked	193 citing authors

#	ARTICLE	IF	CITATIONS
1	Testing for jumps in noisy high frequency data. Journal of Econometrics, 2012, 168, 207-222.	6.5	108
2	Volume, Volatility, and Public News Announcements. Review of Economic Studies, 2018, 85, 2005-2041.	5.4	71
3	Jump Regressions. Econometrica, 2017, 85, 173-195.	4.2	58
4	Generalized Method of Integrated Moments for High-Frequency Data. Econometrica, 2016, 84, 1613-1633.	4.2	53
5	Adaptive estimation of continuous-time regression models using high-frequency data. Journal of Econometrics, 2017, 200, 36-47.	6.5	41
6	Realized Semicovariances. Econometrica, 2020, 88, 1515-1551.	4.2	36
7	Robust Estimation and Inference for Jumps in Noisy High Frequency Data: A Local-to-Continuity Theory for the Pre-Averaging Method. Econometrica, 2013, 81, 1673-1693.	4.2	29
8	Volatility occupation times. Annals of Statistics, 2013, 41, .	2.6	21
9	Inference theory for volatility functional dependencies. Journal of Econometrics, 2016, 193, 17-34.	6.5	19
10	Uniform nonparametric inference for time series. Journal of Econometrics, 2020, 219, 38-51.	6.5	19
11	Efficient estimation of integrated volatility functionals via multiscale jackknife. Annals of Statistics, 2019, 47, .	2.6	18
12	Jump factor models in large crossâ€sections. Quantitative Economics, 2019, 10, 419-456.	1.4	15
13	Robust Jump Regressions. Journal of the American Statistical Association, 2017, 112, 332-341.	3.1	14
14	Mixed-scale jump regressions with bootstrap inference. Journal of Econometrics, 2017, 201, 417-432.	6.5	14
15	Rank Tests at Jump Events. Journal of Business and Economic Statistics, 2019, 37, 312-321.	2.9	11
16	Conditional Superior Predictive Ability. Review of Economic Studies, 2022, 89, 843-875.	5.4	10
17	Fixedâ€•<i>k</i> inference for volatility. Quantitative Economics, 2021, 12, 1053-1084.	1.4	8
18	ESTIMATING THE VOLATILITY OCCUPATION TIME VIA REGULARIZED LAPLACE INVERSION. Econometric Theory, 2016, 32, 1253-1288.	0.7	7

#	Article	IF	Citations
19	Measuring China's Stock Market Sentiment. SSRN Electronic Journal, 0, , .	0.4	7
20	Generalized Method of Integrated Moments for High-Frequency Data. SSRN Electronic Journal, 2015, , .	0.4	5
21	EFFICIENT ESTIMATION OF INTEGRATED VOLATILITY FUNCTIONALS UNDER GENERAL VOLATILITY DYNAMICS. Econometric Theory, 2021, 37, 664-707.	0.7	3
22	A consistent specification test for dynamic quantile models. Quantitative Economics, 2022, 13, 125-151.	1.4	3
23	Uniform nonparametric inference for time series using Stata. The Stata Journal, 2020, 20, 706-720.	2.2	2
24	Occupation density estimation for noisy high-frequency data. Journal of Econometrics, 2022, 227, 189-211.	6.5	2
25	Volatility coupling. Annals of Statistics, 2021, 49, .	2.6	2
26	Efficient Estimation of Integrated Volatility Functionals via Multiscale Jacknife. SSRN Electronic Journal, 0, , .	0.4	1
27	Comment on: Limit of Random Measures Associated with the Increments of a Brownian Semimartingale*. Journal of Financial Econometrics, 2018, 16, 570-582.	1.5	0
28	Variation and efficiency of high-frequency betas. Journal of Econometrics, 2020, , .	6.5	0
29	Generalized Jump Regressions for Local Moments. Journal of Business and Economic Statistics, 2021, 39, 1015-1025.	2.9	0
30	Glivenkoâ€"Cantelli theorems for integrated functionals of stochastic processes. Annals of Applied Probability, 2021, 31, .	1.3	0
31	Uniform Nonparametric Series Inference for Dependent Data with an Application to the Search and Matching Model. SSRN Electronic Journal, 0, , .	0.4	0