Yoon-Jae Whang

List of Publications by Year
in descending order

38 papers	1,608 citations	567281 15 h-index	477307 29 g-index
39 all docs	39 docs citations	39 times ranked	688 citing authors

#	Article	IF	Citations
1	Consistent Testing for Stochastic Dominance under General Sampling Schemes. Review of Economic Studies, 2005, 72, 735-765.	5.4	404
2	The cross-quantilogram: Measuring quantile dependence and testing directional predictability between time series. Journal of Econometrics, 2016, 193, 251-270.	6.5	294
3	The quantilogram: With an application to evaluating directional predictability. Journal of Econometrics, 2007, 141, 250-282.	6.5	139
4	An improved bootstrap test of stochastic dominance. Journal of Econometrics, 2010, 154, 186-202.	6.5	133
5	Are there Monday effects in stock returns: A stochastic dominance approach. Journal of Empirical Finance, 2007, 14, 736-755.	1.8	90
6	Tests of specification for parametric and semiparametric models. Journal of Econometrics, 1993, 57, 277-318.	6.5	72
7	Nonparametric estimation and inference about the overlap of two distributions. Journal of Econometrics, 2012, 171, 1-23.	6.5	69
8	Testing for Stochastic Monotonicity. Econometrica, 2009, 77, 585-602.	4.2	52
9	The asymptotic distribution of nonparametric estimates of the Lyapunov exponent for stochastic time series. Journal of Econometrics, 1999, 91, 1-42.	6.5	51
10	Consistent bootstrap tests of parametric regression functions. Journal of Econometrics, 2000, 98, 27-46.	6.5	50
11	Testing functional inequalities. Journal of Econometrics, 2013, 172, 14-32.	6.5	47
12	Doubly robust uniform confidence band for the conditional average treatment effect function. Journal of Applied Econometrics, 2017, 32, 1207-1225.	2.3	30
13	Consistent specification testing for conditional moment restrictions. Economics Letters, 2001, 71, 299-306.	1.9	26
14	TESTING FOR A GENERAL CLASS OF FUNCTIONAL INEQUALITIES. Econometric Theory, 2018, 34, 1018-1064.	0.7	26
15	Random walk or chaos: A formal test on the Lyapunov exponent. Journal of Econometrics, 2012, 169, 61-74.	6.5	21
16	Nonparametric tests of conditional treatment effects with an application to single-sex schooling on academic achievements. Econometrics Journal, 2015, 18, 307-346.	2.3	19
17	TESTING FOR NONNESTED CONDITIONAL MOMENT RESTRICTIONS VIA CONDITIONAL EMPIRICAL LIKELIHOOD. Econometric Theory, 2011, 27, 114-153.	0.7	7
18	A nonparametric test of a strong leverage hypothesis. Journal of Econometrics, 2016, 194, 153-186.	6.5	7

#	Article	IF	Citations
19	Somewhere Between Utopia and Dystopia: Choosing From Multiple Incomparable Prospects. Journal of Business and Economic Statistics, 2020, 38, 502-515.	2.9	7
20	An Improved Bootstrap Test of Stochastic Dominance. SSRN Electronic Journal, 0, , .	0.4	7
21	Nonparametric Tests of Conditional Treatment Effects. SSRN Electronic Journal, 0, , .	0.4	6
22	A Test of the Martingale Hypothesis. Studies in Nonlinear Dynamics and Econometrics, 2005, 9, .	0.3	5
23	The Cross-Quantilogram: Measuring Quantile Dependence and Testing Directional Predictability between Time Series. SSRN Electronic Journal, 2013, , .	0.4	4
24	Testing for non-nested conditional moment restrictions using unconditional empirical likelihood. Journal of Econometrics, 2012, 167, 370-382.	6.5	3
25	On unit free assessment of the extent of multilateral distributional variation. Econometrics Journal, 2021, 24, 502-518.	2.3	3
26	Quantilograms under Strong Dependence. SSRN Electronic Journal, 0, , .	0.4	3
27	A test of normality using nonparametrlic residuals. Econometric Reviews, 1998, 17, 301-327.	1.1	2
28	TOPICS IN ADVANCED ECONOMETRICS: ESTIMATION, TESTING, AND SPECIFICATION OF CROSS-SECTION AND TIME SERIES MODELS. Econometric Theory, 1998, 14, 369-374.	0.7	2
29	Consistent Specification Testing for Quantile Regression Models. , 0, , 288-308.		2
30	Somewhere between Utopia and Dystopia: Choosing from Incomparable Prospects. SSRN Electronic Journal, 2017, , .	0.4	2
31	QUANTILOGRAMS UNDER STRONG DEPENDENCE. Econometric Theory, 2020, 36, 457-487.	0.7	2
32	A SEMIPARAMETRIC ANALYSIS OF THE LIFE CYCLE-PERMANENT INCOME HYPOTHESIS. International Economic Journal, 1993, 7, 89-108.	1.1	2
33	Doubly Robust Uniform Confidence Band for the Conditional Average Treatment Effect Function. SSRN Electronic Journal, 0, , .	0.4	1
34	A Nonparametric Test of the Leverage Hypothesis. SSRN Electronic Journal, 0, , .	0.4	1
35	Testing for time stochastic dominance. Journal of Econometrics, 2023, 235, 352-371.	6.5	1
36	A Semiparametric Analysis of the Life Cycle-Permanent Income Hypothesis. International Economic Journal, 1993, 7, 89-107.	1.1	0

#	Article	IF	Citations
37	Monte Carlo Inference on Two-Sided Matching Models. Econometrics, 2019, 7, 16.	0.9	0
38	Testing stochastic dominance with many conditioning variables. Journal of Econometrics, 2023, 235, 507-527.	6.5	0