Qiankun Zhou

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/10855482/publications.pdf

Version: 2024-02-01

1307594 1281871 19 140 7 11 citations g-index h-index papers 19 19 19 58 docs citations times ranked citing authors all docs

#	Article	IF	CITATIONS
1	Panel parametric, semiparametric, and nonparametric construction of counterfactuals. Journal of Applied Econometrics, 2019, 34, 463-481.	2.3	24
2	Partially linear functional-coefficient dynamic panel data models: sieve estimation and specification testing. Econometric Reviews, 2021, 40, 983-1006.	1.1	22
3	Statistical inference for panel dynamic simultaneous equations models. Journal of Econometrics, 2015, 189, 383-396.	6.5	21
4	First difference or forward demeaning: Implications for the method of moments estimators. Econometric Reviews, 2017, 36, 883-897.	1.1	14
5	Incidental parameters, initial conditions and sample size in statistical inference for dynamic panel data models. Journal of Econometrics, 2018, 207, 114-128.	6.5	12
6	Many IVs estimation of dynamic panel regression models with measurement error. Journal of Econometrics, 2017, 200, 251-259.	6.5	11
7	A Stein-like estimator for linear panel data models. Economics Letters, 2016, 141, 156-161.	1.9	10
8	To Pool or Not to Pool: Revisited. Oxford Bulletin of Economics and Statistics, 2018, 80, 185-217.	1.7	7
9	Many IVs Estimation of Dynamic Panel Regression Models with Measurement Error. SSRN Electronic Journal, 0, , .	0.4	3
	Journal, 0, , .		
10	JIVE FOR PANEL DYNAMIC SIMULTANEOUS EQUATIONS MODELS. Econometric Theory, 2018, 34, 1325-1369.	0.7	3
10		0.7	3
	JIVE FOR PANEL DYNAMIC SIMULTANEOUS EQUATIONS MODELS. Econometric Theory, 2018, 34, 1325-1369. Estimation for time-invariant effects in dynamic panel data models with application to income		
11	JIVE FOR PANEL DYNAMIC SIMULTANEOUS EQUATIONS MODELS. Econometric Theory, 2018, 34, 1325-1369. Estimation for time-invariant effects in dynamic panel data models with application to income dynamics. Econometrics and Statistics, 2019, 9, 62-77. Asymptotic distribution of quasi-maximum likelihood estimation of dynamic panels using long difference transformation when both N and T are large. Statistical Methods and Applications, 2016, 25,	0.8	3
11 12	JIVE FOR PANEL DYNAMIC SIMULTANEOUS EQUATIONS MODELS. Econometric Theory, 2018, 34, 1325-1369. Estimation for time-invariant effects in dynamic panel data models with application to income dynamics. Econometrics and Statistics, 2019, 9, 62-77. Asymptotic distribution of quasi-maximum likelihood estimation of dynamic panels using long difference transformation when both N and T are large. Statistical Methods and Applications, 2016, 25, 675-683. Factor dimension determination for panel interactive effects models: an orthogonal projection	0.8	2
11 12 13	JIVE FOR PANEL DYNAMIC SIMULTANEOUS EQUATIONS MODELS. Econometric Theory, 2018, 34, 1325-1369. Estimation for time-invariant effects in dynamic panel data models with application to income dynamics. Econometrics and Statistics, 2019, 9, 62-77. Asymptotic distribution of quasi-maximum likelihood estimation of dynamic panels using long difference transformation when both N and T are large. Statistical Methods and Applications, 2016, 25, 675-683. Factor dimension determination for panel interactive effects models: an orthogonal projection approach. Computational Statistics, 2021, 36, 1481-1497. Transformed Estimation for Panel Interactive Effects Models. Journal of Business and Economic	0.8 1.2 1.5	2
11 12 13	JIVE FOR PANEL DYNAMIC SIMULTANEOUS EQUATIONS MODELS. Econometric Theory, 2018, 34, 1325-1369. Estimation for time-invariant effects in dynamic panel data models with application to income dynamics. Econometrics and Statistics, 2019, 9, 62-77. Asymptotic distribution of quasi-maximum likelihood estimation of dynamic panels using long difference transformation when both N and T are large. Statistical Methods and Applications, 2016, 25, 675-683. Factor dimension determination for panel interactive effects models: an orthogonal projection approach. Computational Statistics, 2021, 36, 1481-1497. Transformed Estimation for Panel Interactive Effects Models. Journal of Business and Economic Statistics, 2022, 40, 1831-1848.	0.8 1.2 1.5 2.9	2 2
11 12 13 14	JIVE FOR PANEL DYNAMIC SIMULTANEOUS EQUATIONS MODELS. Econometric Theory, 2018, 34, 1325-1369. Estimation for time-invariant effects in dynamic panel data models with application to income dynamics. Econometrics and Statistics, 2019, 9, 62-77. Asymptotic distribution of quasi-maximum likelihood estimation of dynamic panels using long difference transformation when both N and T are large. Statistical Methods and Applications, 2016, 25, 675-683. Factor dimension determination for panel interactive effects models: an orthogonal projection approach. Computational Statistics, 2021, 36, 1481-1497. Transformed Estimation for Panel Interactive Effects Models. Journal of Business and Economic Statistics, 2022, 40, 1831-1848. Jive for Panel Dynamic Simultaneous Equations Models. SSRN Electronic Journal, 2017, , . Correction for the Asymptotical Bias of the Arellano-Bond type GMM Estimation of Dynamic Panel	0.8 1.2 1.5 2.9	3 2 2 2

#	Article	IF	CITATIONS
19	Incidental Parameters, Initial Conditions and Sample Size in Statistical Inference for Dynamic Panel Data Models. SSRN Electronic Journal, 2018, , .	0.4	o