Jushan Bai

List of Publications by Year
in descending order

82 papers	22,378 citations	76294 40 h-index	88593 70 g-index
82 all docs	82 docs citations	82 times ranked	6657 citing authors

#	Article	IF	Citations
1	Quasi-maximum likelihood estimation of break point in high-dimensional factor models. Journal of Econometrics, 2023, 233, 209-236.	3.5	6
2	Factor-based imputation of missing values and covariances in panel data of large dimensions. Journal of Econometrics, 2023, 233, 113-131.	3.5	11
3	Bayesian and maximum likelihood analysis of large-scale panel choice models with unobserved heterogeneity. Journal of Econometrics, 2022, 230, 20-38.	3.5	8
4	Feasible generalized least squares for panel data with cross-sectional and serial correlations. Empirical Economics, 2021, 60, 309-326.	1.5	82
5	Matrix Completion, Counterfactuals, and Factor Analysis of Missing Data. Journal of the American Statistical Association, 2021, 116, 1746-1763.	1.8	32
6	Dynamic spatial panel data models with common shocks. Journal of Econometrics, 2021, 224, 134-160.	3.5	19
7	Quantile Co-Movement in Financial Markets: A Panel Quantile Model With Unobserved Heterogeneity. Journal of the American Statistical Association, 2020, 115, 266-279.	1.8	26
8	Estimation and inference of change points in high-dimensional factor models. Journal of Econometrics, 2020, 219, 66-100.	3.5	18
9	Rank regularized estimation of approximate factor models. Journal of Econometrics, 2019, 212, 78-96.	3.5	39
10	Selecting the regularization parameters in high-dimensional panel data models: Consistency and efficiency. Econometric Reviews, 2018, 37, 183-211.	0.5	5
11	Factor Models. , 2018, , 4366-4372.		0
12	Clustering Huge Number of Financial Time Series: A Panel Data Approach With High-Dimensional Predictors and Factor Structures. Journal of the American Statistical Association, 2017, 112, 1182-1198.	1.8	79
13	Inferences in panel data with interactive effects using large covariance matrices. Journal of Econometrics, 2017, 200, 59-78.	3.5	25
14	Special Issue on Big Data. Journal of Business and Economic Statistics, 2016, 34, 487-488.	1.8	4
15	Panel Data Models with Grouped Factor Structure Under Unknown Group Membership. Journal of Applied Econometrics, 2016, 31, 163-191.	1.3	92
16	Econometric Analysis of Large Factor Models. Annual Review of Economics, 2016, 8, 53-80.	2.4	45
17	Efficient estimation of approximate factor models via penalized maximum likelihood. Journal of Econometrics, 2016, 191, 1-18.	3.5	35
18	Estimation and Inference of FAVAR Models. Journal of Business and Economic Statistics, 2016, 34, 620-641.	1.8	38

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19	Maximum Likelihood Estimation and Inference for Approximate Factor Models of High Dimension. Review of Economics and Statistics, 2016, 98, 298-309.	2.3	66
20	A simple new test for slope homogeneity in panel data models with interactive effects. Economics Letters, 2015, 136, 112-117.	0.9	18
21	Identification and Bayesian Estimation of Dynamic Factor Models. Journal of Business and Economic Statistics, 2015, 33, 221-240.	1.8	91
22	Famaâ€“MacBeth two-pass regressions: Improving risk premia estimates. Finance Research Letters, 2015, 15, 31-40.	3.4	29
23	Asset Pricing with a General Multifactor Structure. Journal of Financial Econometrics, 2015, 13, 556-604.	0.8	52
24	Identification theory for high dimensional static and dynamic factor models. Journal of Econometrics, 2014, 178, 794-804.	3.5	24
25	Theory and methods of panel data models with interactive effects. Annals of Statistics, 2014, 42, .	1.4	53
26	Fixed-Effects Dynamic Panel Models, a Factor Analytical Method. Econometrica, 2013, 81, 285-314.	2.6	62
27	Principal components estimation and identification of static factors. Journal of Econometrics, 2013, 176, 18-29.	3.5	193
28	Testing panel cointegration with unobservable dynamic common factors that are correlated with the regressors. Econometrics Journal, 2013, 16, 222-249.	1.2	26
29	Panel Data Models with Grouped Factor Structure Under Unknown Group Membership. SSRN Electronic Journal, 2013, , .	0.4	6
30	Statistical analysis of factor models of high dimension. Annals of Statistics, 2012, 40, .	1.4	190
31	Theory and Applications of TAR Model with Two Threshold Variables. Econometric Reviews, 2012, 31, 142-170.	0.5	35
32	Efficient Estimation of Approximate Factor Models via Regularized Maximum Likelihood. SSRN Electronic Journal, 2012, , .	0.4	9
33	OLIVE: A SIMPLE METHOD FOR ESTIMATING BETAS WHEN FACTORS ARE MEASURED WITH ERROR. Journal of Financial Research, 2011, 34, 27-60.	0.7	13
34	Conditional Markov chain and its application in economic time series analysis. Journal of Applied Econometrics, 2011, 26, 715-734.	1.3	29
35	INSTRUMENTAL VARIABLE ESTIMATION IN A DATA RICH ENVIRONMENT. Econometric Theory, 2010, 26, 1577-1606.	0.6	110
36	Common breaks in means and variances for panel data. Journal of Econometrics, 2010, 157, 78-92.	3.5	188

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37	PANEL UNIT ROOT TESTS WITH CROSS-SECTION DEPENDENCE: A FURTHER INVESTIGATION. Econometric Theory, 2010, 26, 1088-1114.	0.6	148
38	Selecting Instrumental Variables in a Data Rich Environment. Journal of Time Series Econometrics, 2009, 1, .	0.4	22
39	Boosting diffusion indices. Journal of Applied Econometrics, 2009, 24, 607-629.	1.3	109
40	Structural Changes, Common Stochastic Trends, and Unit Roots in Panel Data. Review of Economic Studies, 2009, 76, 471-501.	2.9	231
41	Panel cointegration with global stochastic trends. Journal of Econometrics, 2009, 149, 82-99.	3.5	290
42	Panel Data Models With Interactive Fixed Effects. Econometrica, 2009, 77, 1229-1279.	2.6	1,000
43	Testing multivariate distributions in GARCH models. Journal of Econometrics, 2008, 143, 19-36.	3.5	39
44	Forecasting economic time series using targeted predictors. Journal of Econometrics, 2008, 146, 304-317.	3.5	481
45	Generic consistency of the break-point estimators under specification errors in a multiple-break model. Econometrics Journal, 2008, 11, 287-307.	1.2	20
46	Large Dimensional Factor Analysis. Foundations and Trends in Econometrics, 2008, 3, 89-163.	0.6	238
47	Factor Models. , 2008, , 1-7.		1
48	Determining the Number of Primitive Shocks in Factor Models. Journal of Business and Economic Statistics, 2007, 25, 52-60.	1.8	402
49	Multiple Structural Change Models: A Simulation Analysis. , 2006, , 212-238.		131
50	Confidence Intervals for Diffusion Index Forecasts and Inference for Factor-Augmented Regressions. Econometrica, 2006, 74, 1133-1150.	2.6	481
51	Evaluating latent and observed factors in macroeconomics and finance. Journal of Econometrics, 2006, 131, 507-537.	3.5	160
52	Chapter 1 On the Estimation and Inference of a Panel Cointegration Model with Cross-Sectional Dependence. Contributions To Economic Analysis, 2006, 274, 3-30.	0.1	123
53	On the Estimation and Inference of a Panel Cointegration Model with Cross-Sectional Dependence. SSRN Electronic Journal, 2005, , .	0.4	13
54	A New Look at Panel Testing of Stationarity and the PPP Hypothesis. , 2005, , 426-450.		18

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55	Tests for Skewness, Kurtosis, and Normality for Time Series Data. Journal of Business and Economic Statistics, 2005, 23, 49-60.	1.8	319
56	A PANIC Attack on Unit Roots and Cointegration. Econometrica, 2004, 72, 1127-1177.	2.6	1,250
57	Estimating cross-section common stochastic trends in nonstationary panel data. Journal of Econometrics, 2004, 122, 137-183.	3.5	199
58	Computation and analysis of multiple structural change models. Journal of Applied Econometrics, 2003, 18, 1-22.	1.3	3,803
59	Critical values for multiple structural change tests. Econometrics Journal, 2003, 6, 72-78.	1.2	531
60	Inferential Theory for Factor Models of Large Dimensions. Econometrica, 2003, 71, 135-171.	2.6	1,158
61	Testing Parametric Conditional Distributions of Dynamic Models. Review of Economics and Statistics, 2003, 85, 531-549.	2.3	188
62	Determining the Number of Factors in Approximate Factor Models. Econometrica, 2002, 70, 191-221.	2.6	2,753
63	A PANIC Attack on Unit Roots and Cointegration. SSRN Electronic Journal, 2001, , .	0.4	48
64	A consistent test for conditional symmetry in time series models. Journal of Econometrics, 2001, 103, 225-258.	3.5	90
65	Likelihood ratio tests for multiple structural changes. Journal of Econometrics, 1999, 91, 299-323.	3.5	189
66	Estimating and Testing Linear Models with Multiple Structural Changes. Econometrica, 1998, 66, 47.	2.6	3,989
67	Testing For and Dating Common Breaks in Multivariate Time Series. Review of Economic Studies, 1998, 65, 395-432.	2.9	335
68	Estimation of multiple-regime regressions with least absolutes deviation. Journal of Statistical Planning and Inference, 1998, 74, 103-134.	0.4	42
69	Estimation of a Change Point in Multiple Regression Models. Review of Economics and Statistics, 1997, 79, 551-563.	2.3	568
70	Estimating Multiple Breaks One at a Time. Econometric Theory, 1997, 13, 315-352.	0.6	593
71	Testing for Parameter Constancy in Linear Regressions: An Empirical Distribution Function Approach. Econometrica, 1996, 64, 597.	2.6	67
72	Least Absolute Deviation Estimation of a Shift. Econometric Theory, 1995, 11, 403-436.	0.6	81

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73	LEAST SQUARES ESTIMATION OF A SHIFT IN LINEAR PROCESSES. Journal of Time Series Analysis, 1994, 15, 453-472.	0.7	368
74	Weak Convergence of the Sequential Empirical Processes of Residuals in ARMA Models. Annals of Statistics, 1994, 22, 2051.	1.4	85
75	Likelihood Approach to Dynamic Panel Models with Interactive Effects. SSRN Electronic Journal, 0, , .	0.4	17
76	Spatial Panel Data Models with Common Shocks. SSRN Electronic Journal, 0, , .	0.4	9
77	Clustering Huge Number of Financial Time Series: A Panel Data Approach with High-Dimensional Predictors and Factor Structures. SSRN Electronic Journal, 0, , .	0.4	3
78	Unbalanced Panel Data Models with Interactive Effects. , 0, , 149-170.		8
79	Quantile Co-Movement in Financial Markets; a Panel Quantile Model with Unobserved Heterogeneity. SSRN Electronic Journal, 0, , .	0.4	4
80	Estimation and Inference of Change Points in High Dimensional Factor Models. SSRN Electronic Journal, 0, , .	0.4	7
81	Statistical Inferences Using Large Estimated Covariances for Panel Data and Factor Models. SSRN Electronic Journal, 0, , .	0.4	8
82	A Simple New Test for Slope Homogeniety in Panel Data Models with Interactive Effects. SSRN Electronic Journal, 0, , .	0.4	1