Cheng Hsiao

List of Publications by Year
in descending order

131 papers	11,035 citations	101543 36 h-index	51608 86 g-index
138 all docs	138 docs citations	138 times ranked	5435 citing authors

#	Article	IF	Citations
1	Formulation and estimation of dynamic models using panel data. Journal of Econometrics, 1982, 18, 47-82.	6.5	1,889
2	Estimation of Dynamic Models with Error Components. Journal of the American Statistical Association, 1981, 76, 598-606.	3.1	1,531
3	Panel data analysisâ€"advantages and challenges. Test, 2007, 16, 1-22.	1.1	683
4	Maximum likelihood estimation of fixed effects dynamic panel data models covering short time periods. Journal of Econometrics, 2002, 109, 107-150.	6.5	338
5	Benefits and limitations of panel data. Econometric Reviews, 1985, 4, 121-174.	1.1	260
6	Autoregressive Modeling of Canadian Money and Income Data. Journal of the American Statistical Association, 1979, 74, 553-560.	3.1	254
7	A PANEL DATA APPROACH FOR PROGRAM EVALUATION: MEASURING THE BENEFITS OF POLITICAL AND ECONOMIC INTEGRATION OF HONG KONG WITH MAINLAND CHINA. Journal of Applied Econometrics, 2012, 27, 705-740.	2.3	226
8	Estimation of Dynamic Models with Error Components. Journal of the American Statistical Association, 1981, 76, 598.	3.1	221
9	Do China's high-speed-rail projects promote local economy?â€"New evidence from a panel data approach. China Economic Review, 2017, 44, 203-226.	4.4	192
10	ESTIMATION AND INFERENCE IN SHORT PANEL VECTOR AUTOREGRESSIONS WITH UNIT ROOTS AND COINTEGRATION. Econometric Theory, 2005, 21, .	0.7	191
11	Autoregressive modeling and causal ordering of economic variables. Journal of Economic Dynamics and Control, 1982, 4, 243-259.	1.6	171
12	A consistent model specification test with mixed discrete and continuous data. Journal of Econometrics, 2007, 140, 802-826.	6.5	143
13	Causality tests in econometrics. Journal of Economic Dynamics and Control, 1979, 1, 321-346.	1.6	117
14	Foreign Direct Investment and Economic Growth: The Importance of Institutions and Urbanization. Economic Development and Cultural Change, 2003, 51, 883-896.	1.8	117
15	Bayes estimation of short-run coefficients in dynamic panel data models. , 1999, , 268-296.		107
16	Autoregressive Modeling of Canadian Money and Income Data. Journal of the American Statistical Association, 1979, 74, 553.	3.1	106
17	Is there an optimal forecast combination?. Journal of Econometrics, 2014, 178, 294-309.	6.5	98
18	Cointegration and Dynamic Simultaneous Equations Model. Econometrica, 1997, 65, 647.	4.2	88

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19	A Panel Analysis of Liquidity Constraints and Firm Investment. Journal of the American Statistical Association, 1997, 92, 455-465.	3.1	82
20	WHY PANEL DATA?. Singapore Economic Review, 2005, 50, 143-154.	1.7	82
21	Some Estimation Methods for a Random Coefficient Model. Econometrica, 1975, 43, 305.	4.2	74
22	Random Coefficient Models. , 2008, , 185-213.		72
23	Consistent estimation for some nonlinear errors-in-variables models. Journal of Econometrics, 1989, 41, 159-185.	6.5	71
24	Econometric issues of estimating hedonic price functions. Journal of Econometrics, 1993, 56, 243-267.	6.5	70
25	The emerging market crisis and stock market linkages: further evidence. Journal of Applied Econometrics, 2006, 21, 727-744.	2.3	69
26	Statistical Properties of the Two-Stage Least Squares Estimator Under Cointegration. Review of Economic Studies, 1997, 64, 385.	5.4	64
27	A Bayesian Integration of End-Use Metering and Conditional-Demand Analysis. Journal of Business and Economic Statistics, 1995, 13, 315-326.	2.9	59
28	Expectations of expansions for estimators in a dynamic panel data model: some results for weakly exogenous regressors. , 1999, , 199-225.		58
29	Chapter 4 Identification. Handbook of Econometrics, 1983, 1, 223-283.	1.0	53
30	A Bayesian Integration of End-Use Metering and Conditional-Demand Analysis. Journal of Business and Economic Statistics, 1995, 13, 315.	2.9	50
31	Consistent specification tests for semiparametric/nonparametric models based on series estimation methods. Journal of Econometrics, 2003, 112, 295-325.	6.5	49
32	Aggregate vs. disaggregate data analysisâ€"a paradox in the estimation of a money demand function of Japan under the low interest rate policy. Journal of Applied Econometrics, 2005, 20, 579-601.	2.3	49
33	Statistical Inference for a Model with Both Random Cross-Sectional and Time Effects. International Economic Review, 1974, 15, 12.	1.3	47
34	Panel Data Analysis - Advantages and Challenges. SSRN Electronic Journal, 2006, , .	0.4	45
35	Estimating the Short-Run Income Elasticity of Demand for Electricity by Using Cross-Sectional Categorized Data. Journal of the American Statistical Association, 1985, 80, 259-265.	3.1	44
36	Diagnostic Tests of Crossâ€section Independence for Limited Dependent Variable Panel Data Models*. Oxford Bulletin of Economics and Statistics, 2012, 74, 253-277.	1.7	44

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37	Local instrumental variables. , 2001, , 1-46.		43
38	Identification and Estimation of Simultaneous Equation Models with Measurement Error. International Economic Review, 1976, 17, 319.	1.3	42
39	A general framework for panel data models with an application to Canadian customer-dialed long distance telephone service. Journal of Econometrics, 1993, 59, 63-86.	6.5	42
40	Estimation of dynamic panel data models with both individual and time-specific effects. Journal of Statistical Planning and Inference, 2008, 138, 2698-2721.	0.6	42
41	Maternal full-time employment and overweight children: Parametric, semi-parametric, and non-parametric assessment. Journal of Econometrics, 2009, 152, 61-69.	6.5	41
42	Modeling Ontario regional electricity system demand using a mixed fixed and random coefficients approach. Regional Science and Urban Economics, 1989, 19, 565-587.	2.6	38
43	High Interest Rates and Exchange Rate Stabilization in Korea, Malaysia, and Thailand: An Empirical Investigation of the Traditional and Revisionist Views. Review of International Economics, 2002, 10, 64-78.	1.3	37
44	Economic impact of the most drastic lockdown during COVIDâ€19 pandemicâ€"The experience of Hubei, China. Journal of Applied Econometrics, 2022, 37, 187-209.	2.3	37
45	Shares versus Residual Claimant Contracts: The Case of Chinese TVEs. Journal of Comparative Economics, 1998, 26, 317-337.	2.2	35
46	Disentangling the effects of multiple treatmentsâ€"Measuring the net economic impact of the 1995 great Hanshin-Awaji earthquake. Journal of Econometrics, 2015, 186, 66-73.	6.5	33
47	Panel data approach vs synthetic control method. Economics Letters, 2018, 164, 121-123.	1.9	32
48	Evaluating the effectiveness of China's financial reformâ€"The efficiency of China's domestic banks. China Economic Review, 2015, 35, 70-82.	4.4	30
49	Crises, What Crises? New Evidence on the Relative Roles of Political and Economic Crises in Begetting Reforms. Journal of Development Studies, 2010, 46, 1670-1691.	2.1	29
50	Identification for a Linear Dynamic Simultaneous Error-Shock Model. International Economic Review, 1977, 18, 181.	1.3	28
51	Linear regression using both temporally aggregated and temporally disaggregated data. Journal of Econometrics, 1979, 10, 243-252.	6.5	26
52	IV, GMM or likelihood approach to estimate dynamic panel models when either <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si15.gif" display="inline" overflow="scroll"><mml:mi>N</mml:mi></mml:math> or <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si16.gif" display="inline" overflow="scroll"><mml:mi>T</mml:mi></mml:math> or both are large. Journal of Econometrics, 2015, 187, 312-322.	6.5	26
53	Decriminalization and Marijuana Smoking Prevalence: Evidence From Australia. Journal of Business and Economic Statistics, 2010, 28, 344-356.	2.9	25
54	Identification and Estimation of Dichotomous Latent Variables Models Using Panel Data. Review of Economic Studies, 1991, 58, 717.	5.4	24

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55	Robust estimation of generalized linear models with measurement errors. Journal of Econometrics, 2004, 118, 51-65.	6.5	24
56	Method of moments estimation and identifiability of semiparametric nonlinear errors-in-variables models. Journal of Econometrics, 2011, 165, 30-44.	6.5	24
57	Panel parametric, semiparametric, and nonparametric construction of counterfactuals. Journal of Applied Econometrics, 2019, 34, 463-481.	2.3	24
58	Modeling survey response bias â€“ with an analysis of the demand for an advanced electronic device. Journal of Econometrics, 1998, 89, 15-39.	6.5	23
59	Panel Analysis for Metric Data. , 1995, , 361-400.		22
60	ECONOMIC BENEFITS OF GLOBALIZATION: THE IMPACT OF ENTRY TO THE WTO ON CHINA'S GROWTH. Pacific Economic Review, 2011, 16, 285-301.	1.4	21
61	Statistical inference for panel dynamic simultaneous equations models. Journal of Econometrics, 2015, 189, 383-396.	6.5	21
62	Measurement Error in a Dynamic Simultaneous Equations Model with Stationary Disturbances. Econometrica, 1979, 47, 475.	4.2	19
63	Two-stage estimation of structural labor supply parameters using interval data from the 1971 canadian census. Journal of Econometrics, 1984, 24, 133-158.	6.5	19
64	Autoregressive models with sample selectivity for panel data. , 1999, , 23-48.		19
65	Impact of CEPA on the labor market of Hong Kong. China Economic Review, 2012, 23, 975-981.	4.4	19
66	Estimation of Structural Nonlinear Errorsâ€inâ€Varibles Models by Simulated Leastâ€Squares Method. International Economic Review, 2000, 41, 523-542.	1.3	15
67	Estimation of semi-varying coefficient models with nonstationary regressors. Econometric Reviews, 2017, 36, 354-369.	1.1	14
68	First difference or forward demeaning: Implications for the method of moments estimators. Econometric Reviews, 2017, 36, 883-897.	1.1	14
69	Market Values of Environmental Amenities: A Latent Variable Approach. , 2000, 9, 104-126.		13
70	Testing purchasing power parity hypothesis: a semiparametric varying coefficient approach. Empirical Economics, 2015, 48, 427-438.	3.0	13
71	Random Coefficients Models. Advanced Studies in Theoretical and Applied Econometrics, 1992, , 72-94.	0.1	13
72	Do High Interest Rates Appreciate Exchange Rates During Crisis? The Korean Evidence. Oxford Bulletin of Economics and Statistics, 2001, 63, 359-380.	1.7	12

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73	Assessing the contribution of R&D to total factor productivityâ€"a Bayesian approach to account for heterogeneity and heteroskedasticity. AStA Advances in Statistical Analysis, 2011, 95, 435-452.	0.9	12
74	A functional connectivity approach for modeling cross-sectional dependence with an application to the estimation of hedonic housing prices in Paris. AStA Advances in Statistical Analysis, 2011, 95, 501-529.	0.9	12
75	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
76	Panel models with interactive effects. Journal of Econometrics, 2018, 206, 645-673.	6.5	12
77	Panel Data Models. , 0, , 349-365.		11
78	Econometric Modelling of Canadian Long Distance Calling: A Comparison of Aggregate Time Series Versus Point-to-Point Panel Data Approaches. , 1992, , 125-140.		11
79	Estimating the Short-Run Income Elasticity of Demand for Electricity by Using Cross-Sectional Categorized Data. Journal of the American Statistical Association, 1985, 80, 259.	3.1	11
80	A Panel Analysis of Liquidity Constraints and Firm Investment. Journal of the American Statistical Association, 1997, 92, 455.	3.1	11
81	A FRAMEWORK FOR REGIONAL MODELING AND IMPACT ANALYSIS: AN ANALYSIS OF THE DEMAND FOR ELECTRICITY BY LARGE MUNICIPALITIES IN ONTARIO, CANADA*. Journal of Regional Science, 1994, 34, 361-385.	3.3	10
82	MANAGERIAL AUTONOMY, CONTRACTUAL INCENTIVES AND PRODUCTIVITY IN A TRANSITION ECONOMY: SOME EVIDENCE FROM CHINA'S TOWN AND VILLAGE ENTERPRISES. Pacific Economic Review, 2006, 11, 341-361.	1.4	10
83	Why Panel Data?. SSRN Electronic Journal, 2005, , .	0.4	9
84	A Combined Structural and Flexible Functional Approach for Modeling Energy Substitution. Journal of the American Statistical Association, 1989, 84, 76-87.	3.1	8
85	Logit and Probit Models. Advanced Studies in Theoretical and Applied Econometrics, 1992, , 223-241.	0.1	8
86	Evaluating the effectiveness of Washington state repeated job search services on the employment rate of prime-age female welfare recipients. Journal of Econometrics, 2008, 145, 98-108.	6.5	6
87	The Macroeconomic Effects of the Canadaâ€"US Free Trade Agreement on Canada: A Counterfactual Analysis. World Economy, 2015, 38, 878-892.	2.5	6
88	Recursive Estimation in Large Panel Data Models: Theory and Practice. SSRN Electronic Journal, 0, , .	0.4	6
89	Twoâ€stage estimation of limited dependent variable models with errorsâ€inâ€variables. Econometrics Journal, 2007, 10, 426-438.	2.3	5
90	Nonlinear Latent Variable Models. Advanced Studies in Theoretical and Applied Econometrics, 1992, , 242-261.	0.1	5

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91	Missing data and maximum likelihood estimation. Economics Letters, 1980, 6, 249-253.	1.9	4
92	Lagâ€augmented twoâ€•and threeâ€stage least squares estimators for integrated structural dynamic models. Econometrics Journal, 2007, 10, 49-81.	2.3	4
93	DECRIMINALIZATION POLICY AND MARIJUANA SMOKING PREVALENCE: A LOOK AT THE LITERATURE. Singapore Economic Review, 2009, 54, 621-644.	1.7	4
94	MEASUREMENT ERRORS AND CENSORED STRUCTURAL LATENT VARIABLES MODELS. Econometric Theory, 2012, 28, 696-703.	0.7	4
95	IV, GMM or Likelihood Approach to Estimate Dynamic Panel Models When Either N or T or Both Are Large. SSRN Electronic Journal, 0, , .	0.4	4
96	Local Linear Estimation of a Nonparametric Cointegration Model. Econometric Reviews, 2015, 34, 882-906.	1.1	4
97	Market integration, systemic risk and diagnostic tests in large mixed panels. Econometric Reviews, 2021, 40, 750-795.	1.1	4
98	A Consistent Model Specification Test with Mixed Discrete and Continuous Data. SSRN Electronic Journal, 0, , .	0.4	4
99	Modified two-stage least-squares estimators for the estimation of a structural vector autoregressive integrated process. Journal of Econometrics, 2006, 135, 427-463.	6.5	3
100	Evaluating the impacts of Washington state repeated job search services on the earnings of prime-age female TANF recipients. Journal of Applied Econometrics, 2007, 22, 453-475.	2.3	3
101	Volatility Spillover Effect: A Semiparametric Analysis of Non-Cointegrated Process. Econometric Reviews, 2015, 34, 127-145.	1.1	3
102	JIVE FOR PANEL DYNAMIC SIMULTANEOUS EQUATIONS MODELS. Econometric Theory, 2018, 34, 1325-1369.	0.7	3
103	Panel Data Estimation for Correlated Random Coefficients Models. Econometrics, 2019, 7, 7.	0.9	3
104	Disentangling the Effects of Multiple Treatments Measuring the Net Economic Impact of the 1995 Great Hanshin-Awaji Earthquake. SSRN Electronic Journal, 0, , .	0.4	3
105	Rejoinder on: Panel data analysisâ€"advantages and challenges. Test, 2007, 16, 56-57.	1.1	2
106	THE CREATIVE TENSION BETWEEN STATISTICS AND ECONOMICS. Singapore Economic Review, 2012, 57, 1250017.	1.7	2
107	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.	1.2	2
108	Panel Parametric, Semi-Parametric and Nonparametric Construction of Counterfactuals. SSRN Electronic Journal, 2019, , .	0.4	2

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109	Factor dimension determination for panel interactive effects models: an orthogonal projection approach. Computational Statistics, 2021, 36, 1481-1497.	1.5	2
110	Smoothed maximum score estimation with nonparametrically generated covariates. Econometric Reviews, 2021, 40, 796-813.	1.1	2
111	Transformed Estimation for Panel Interactive Effects Models. Journal of Business and Economic Statistics, 2022, 40, 1831-1848.	2.9	2
112	A new approach to the attrition problem in longitudinal studies. , 2001, , 119-144.		1
113	The Real Effects of Capital Inflows on Emerging Markets. Review of Pacific Basin Financial Markets and Policies, 2001, 04, 165-202.	0.3	1
114	Introduction to the special issue: interdisciplinary aspects of panel data analysis. AStA Advances in Statistical Analysis, 2011, 95, 325-327.	0.9	1
115	Evaluating the Effectiveness of China's Financial Reform The Efficiency of China's Domestic Banks. SSRN Electronic Journal, 2015, , .	0.4	1
116	Jive for Panel Dynamic Simultaneous Equations Models. SSRN Electronic Journal, 2017, , .	0.4	1
117	An Econometricianâ€™s Perspective on Big Data. Advances in Econometrics, 2020, , 413-423.	0.3	1
118	Can a time-varying structure provide a more robust panel construction of counterfactuals-straitjacket or straitjackets?. Empirical Economics, 2021, 60, 113-129.	3.0	1
119	Statistical Inference for Panel Dynamic Simultaneous Equations Models. SSRN Electronic Journal, 0, , .	0.4	1
120	Longitudinal Data Analysis. , 2010, , 89-107.		1
121	Real-Time Monitoring Test for Realized Volatility. Journal of Time Series Econometrics, 2013, 5, 1-24.	0.4	0
122	Panel Macroeconometric Modeling. Advances in Econometrics, 2014, , 205-239.	0.3	0
123	Challenges for Panel Financial Analysis. Studies in Computational Intelligence, 2015, , 3-15.	0.9	0
124	Panel Models with Interactive Effects. SSRN Electronic Journal, 2017, , .	0.4	0
125	Incidental Parameters, Initial Conditions and Sample Size in Statistical Inference for Dynamic Panel Data Models. SSRN Electronic Journal, 2018, , .	0.4	0
126	Estimation of Fixed Effects Dynamic Panel Data Models - Linear Differencing or Conditional Expectation. SSRN Electronic Journal, 2018, , .	0.4	0

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127	Estimation of fixed effects dynamic panel data models: linear differencing or conditional expectation. Econometric Reviews, 2020, 39, 858-874.	1.1	0
128	Longitudinal Data Analysis. , 2008, , 1-15.		0
129	Panel Macroeconometric Modeling. SSRN Electronic Journal, 0, , .	0.4	0
130	Nonlinear Latent Variable Models. Advanced Studies in Theoretical and Applied Econometrics, 1996, , 429-448.	0.1	0
131	Longitudinal Data Analysis. , 2018, , 8011-8025.		0