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	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
2	Transformed Estimation for Panel Interactive Effects Models. Journal of Business and Economic Statistics, 2022, 40, 1831-1848.	2.9	2
3	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
4	Factor dimension determination for panel interactive effects models: an orthogonal projection approach. Computational Statistics, 2021, 36, 1481-1497.	1.5	2
5	Smoothed maximum score estimation with nonparametrically generated covariates. Econometric Reviews, 2021, 40, 796-813.	1.1	2
6	Market integration, systemic risk and diagnostic tests in large mixed panels. Econometric Reviews, 2021, 40, 750-795.	1.1	4
7	An Econometricianâ€™s Perspective on Big Data. Advances in Econometrics, 2020, , 413-423.	0.3	1
8	Estimation of fixed effects dynamic panel data models: linear differencing or conditional expectation. Econometric Reviews, 2020, 39, 858-874.	1.1	0
9	Panel Parametric, Semi-Parametric and Nonparametric Construction of Counterfactuals. SSRN Electronic Journal, 2019, , .	0.4	2
10	Panel Data Estimation for Correlated Random Coefficients Models. Econometrics, 2019, 7, 7.	0.9	3
11	Panel parametric, semiparametric, and nonparametric construction of counterfactuals. Journal of Applied Econometrics, 2019, 34, 463-481.	2.3	24
12	Panel data approach vs synthetic control method. Economics Letters, 2018, 164, 121-123.	1.9	32
13	JIVE FOR PANEL DYNAMIC SIMULTANEOUS EQUATIONS MODELS. Econometric Theory, 2018, 34, 1325-1369.	0.7	3
14	Incidental Parameters, Initial Conditions and Sample Size in Statistical Inference for Dynamic Panel Data Models. SSRN Electronic Journal, 2018, , .	0.4	0
15	Estimation of Fixed Effects Dynamic Panel Data Models - Linear Differencing or Conditional Expectation. SSRN Electronic Journal, 2018, , .	0.4	0
16	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
17	Panel models with interactive effects. Journal of Econometrics, 2018, 206, 645-673.	6.5	12
18	Longitudinal Data Analysis. , 2018, , 8011-8025.		0

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19	Estimation of semi-varying coefficient models with nonstationary regressors. Econometric Reviews, 2017, 36, 354-369.	1.1	14
20	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
21	First difference or forward demeaning: Implications for the method of moments estimators. Econometric Reviews, 2017, 36, 883-897.	1.1	14
22	Panel Models with Interactive Effects. SSRN Electronic Journal, 2017, , .	0.4	0
23	Jive for Panel Dynamic Simultaneous Equations Models. SSRN Electronic Journal, 2017, , .	0.4	1
24	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
25	The Macroeconomic Effects of the Canadaâ€"US Free Trade Agreement on Canada: A Counterfactual Analysis. World Economy, 2015, 38, 878-892.	2.5	6
26	Evaluating the Effectiveness of China's Financial Reform The Efficiency of China's Domestic Banks. SSRN Electronic Journal, 2015, , .	0.4	1
27	Statistical inference for panel dynamic simultaneous equations models. Journal of Econometrics, 2015, 189, 383-396.	6.5	21
28	Challenges for Panel Financial Analysis. Studies in Computational Intelligence, 2015, , 3-15.	0.9	0
29	Volatility Spillover Effect: A Semiparametric Analysis of Non-Cointegrated Process. Econometric Reviews, 2015, 34, 127-145.	1.1	3
30	Local Linear Estimation of a Nonparametric Cointegration Model. Econometric Reviews, 2015, 34, 882-906.	1.1	4
31	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
32	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
33	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
34	Testing purchasing power parity hypothesis: a semiparametric varying coefficient approach. Empirical Economics, 2015, 48, 427-438.	3.0	13
35	Panel Macroeconometric Modeling. Advances in Econometrics, 2014, , 205-239.	0.3	0
36	Is there an optimal forecast combination?. Journal of Econometrics, 2014, 178, 294-309.	6.5	98

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37	Real-Time Monitoring Test for Realized Volatility. Journal of Time Series Econometrics, 2013, 5, 1-24.	0.4	0
38	THE CREATIVE TENSION BETWEEN STATISTICS AND ECONOMICS. Singapore Economic Review, 2012, 57, 1250017.	1.7	2
39	MEASUREMENT ERRORS AND CENSORED STRUCTURAL LATENT VARIABLES MODELS. Econometric Theory, 2012, 28, 696-703.	0.7	4
40	Impact of CEPA on the labor market of Hong Kong. China Economic Review, 2012, 23, 975-981.	4.4	19
41	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
42	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
43	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
44	Method of moments estimation and identifiability of semiparametric nonlinear errors-in-variables models. Journal of Econometrics, 2011, 165, 30-44.	6.5	24
45	Introduction to the special issue: interdisciplinary aspects of panel data analysis. AStA Advances in Statistical Analysis, 2011, 95, 325-327.	0.9	1
46	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
47	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
48	Decriminalization and Marijuana Smoking Prevalence: Evidence From Australia. Journal of Business and Economic Statistics, 2010, 28, 344-356.	2.9	25
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	Longitudinal Data Analysis. , 2010, , 89-107.		1
51	DECRIMINALIZATION POLICY AND MARIJUANA SMOKING PREVALENCE: A LOOK AT THE LITERATURE. Singapore Economic Review, 2009, 54, 621-644.	1.7	4
52	Maternal full-time employment and overweight children: Parametric, semi-parametric, and non-parametric assessment. Journal of Econometrics, 2009, 152, 61-69.	6.5	41
53	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
54	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

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55	Random Coefficient Models. , 2008, , 185-213.		72
56	Longitudinal Data Analysis. , 2008, , 1-15.		0
57	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
58	A consistent model specification test with mixed discrete and continuous data. Journal of Econometrics, 2007, 140, 802-826.	6.5	143
59	Lagâ€augmented twoâ€and threeâ€stage least squares estimators for integrated structural dynamic models. Econometrics Journal, 2007, 10, 49-81.	2.3	4
60	Twoâ€stage estimation of limited dependent variable models with errorsâ€inâ€variables. Econometrics Journal, 2007, 10, 426-438.	2.3	5
61	Panel data analysisâ€"advantages and challenges. Test, 2007, 16, 1-22.	1.1	683
62	Rejoinder on: Panel data analysisâ€"advantages and challenges. Test, 2007, 16, 56-57.	1.1	2
63	Panel Data Analysis - Advantages and Challenges. SSRN Electronic Journal, 2006, , .	0.4	45
64	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
65	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
66	The emerging market crisis and stock market linkages: further evidence. Journal of Applied Econometrics, 2006, 21, 727-744.	2.3	69
67	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
68	Why Panel Data?. SSRN Electronic Journal, 2005, , .	0.4	9
69	WHY PANEL DATA?. Singapore Economic Review, 2005, 50, 143-154.	1.7	82
70	ESTIMATION AND INFERENCE IN SHORT PANEL VECTOR AUTOREGRESSIONS WITH UNIT ROOTS AND COINTEGRATION. Econometric Theory, 2005, 21, .	0.7	191
71	Robust estimation of generalized linear models with measurement errors. Journal of Econometrics, 2004, 118, 51-65.	6.5	24
72	Consistent specification tests for semiparametric/nonparametric models based on series estimation methods. Journal of Econometrics, 2003, 112, 295-325.	6.5	49

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73	Foreign Direct Investment and Economic Growth: The Importance of Institutions and Urbanization. Economic Development and Cultural Change, 2003, 51, 883-896.	1.8	117
74	Maximum likelihood estimation of fixed effects dynamic panel data models covering short time periods. Journal of Econometrics, 2002, 109, 107-150.	6.5	338
75	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
76	A new approach to the attrition problem in longitudinal studies. , 2001, , 119-144.		1
77	Local instrumental variables. , 2001, , 1-46.		43
78	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
79	The Real Effects of Capital Inflows on Emerging Markets. Review of Pacific Basin Financial Markets and Policies, 2001, 04, 165-202.	0.3	1
80	Estimation of Structural Nonlinear Errorsâ€inâ€Varibles Models by Simulated Leastâ€Squares Method. International Economic Review, 2000, 41, 523-542.	1.3	15
81	Market Values of Environmental Amenities: A Latent Variable Approach. , 2000, 9, 104-126.		13
82	Expectations of expansions for estimators in a dynamic panel data model: some results for weakly exogenous regressors. , 1999, , 199-225.		58
83	Bayes estimation of short-run coefficients in dynamic panel data models. , 1999, , 268-296.		107
84	Autoregressive models with sample selectivity for panel data. , 1999, , 23-48.		19
85	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
86	Shares versus Residual Claimant Contracts: The Case of Chinese TVEs. Journal of Comparative Economics, 1998, 26, 317-337.	2.2	35
87	A Panel Analysis of Liquidity Constraints and Firm Investment. Journal of the American Statistical Association, 1997, 92, 455-465.	3.1	82
88	Statistical Properties of the Two-Stage Least Squares Estimator Under Cointegration. Review of Economic Studies, 1997, 64, 385.	5.4	64
89	Cointegration and Dynamic Simultaneous Equations Model. Econometrica, 1997, 65, 647.	4.2	88
90	A Panel Analysis of Liquidity Constraints and Firm Investment. Journal of the American Statistical Association, 1997, 92, 455.	3.1	11

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91	Nonlinear Latent Variable Models. Advanced Studies in Theoretical and Applied Econometrics, 1996, , 429-448.	0.1	0
92	A Bayesian Integration of End-Use Metering and Conditional-Demand Analysis. Journal of Business and Economic Statistics, 1995, 13, 315-326.	2.9	59
93	A Bayesian Integration of End-Use Metering and Conditional-Demand Analysis. Journal of Business and Economic Statistics, 1995, 13, 315.	2.9	50
94	Panel Analysis for Metric Data. , 1995, , 361-400.		22
95	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
96	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
97	Econometric issues of estimating hedonic price functions. Journal of Econometrics, 1993, 56, 243-267.	6.5	70
98	Econometric Modelling of Canadian Long Distance Calling: A Comparison of Aggregate Time Series Versus Point-to-Point Panel Data Approaches. , 1992, , 125-140.		11
99	Logit and Probit Models. Advanced Studies in Theoretical and Applied Econometrics, 1992, , 223-241.	0.1	8
100	Nonlinear Latent Variable Models. Advanced Studies in Theoretical and Applied Econometrics, 1992, , 242-261.	0.1	5
101	Random Coefficients Models. Advanced Studies in Theoretical and Applied Econometrics, 1992, , 72-94.	0.1	13
102	Identification and Estimation of Dichotomous Latent Variables Models Using Panel Data. Review of Economic Studies, 1991, 58, 717.	5.4	24
103	A Combined Structural and Flexible Functional Approach for Modeling Energy Substitution. Journal of the American Statistical Association, 1989, 84, 76-87.	3.1	8
104	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
105	Consistent estimation for some nonlinear errors-in-variables models. Journal of Econometrics, 1989, 41, 159-185.	6.5	71
106	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
107	Benefits and limitations of panel data. Econometric Reviews, 1985, 4, 121-174.	1.1	260
108	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

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109	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
110	Chapter 4 Identification. Handbook of Econometrics, 1983, 1, 223-283.	1.0	53
111	Autoregressive modeling and causal ordering of economic variables. Journal of Economic Dynamics and Control, 1982, 4, 243-259.	1.6	171
112	Formulation and estimation of dynamic models using panel data. Journal of Econometrics, 1982, 18, 47-82.	6.5	1,889
113	Estimation of Dynamic Models with Error Components. Journal of the American Statistical Association, 1981, 76, 598-606.	3.1	1,531
114	Estimation of Dynamic Models with Error Components. Journal of the American Statistical Association, 1981, 76, 598.	3.1	221
115	Missing data and maximum likelihood estimation. Economics Letters, 1980, 6, 249-253.	1.9	4
116	Measurement Error in a Dynamic Simultaneous Equations Model with Stationary Disturbances. Econometrica, 1979, 47, 475.	4.2	19
117	Linear regression using both temporally aggregated and temporally disaggregated data. Journal of Econometrics, 1979, 10, 243-252.	6.5	26
118	Causality tests in econometrics. Journal of Economic Dynamics and Control, 1979, 1, 321-346.	1.6	117
119	Autoregressive Modeling of Canadian Money and Income Data. Journal of the American Statistical Association, 1979, 74, 553-560.	3.1	254
120	Autoregressive Modeling of Canadian Money and Income Data. Journal of the American Statistical Association, 1979, 74, 553.	3.1	106
121	Identification for a Linear Dynamic Simultaneous Error-Shock Model. International Economic Review, 1977, 18, 181.	1.3	28
122	Identification and Estimation of Simultaneous Equation Models with Measurement Error. International Economic Review, 1976, 17, 319.	1.3	42
123	Some Estimation Methods for a Random Coefficient Model. Econometrica, 1975, 43, 305.	4.2	74
124	Statistical Inference for a Model with Both Random Cross-Sectional and Time Effects. International Economic Review, 1974, 15, 12.	1.3	47
125	Panel Data Models. , 0, , 349-365.		11
126	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

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127	Recursive Estimation in Large Panel Data Models: Theory and Practice. SSRN Electronic Journal, 0, , .	0.4	6
128	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
129	Statistical Inference for Panel Dynamic Simultaneous Equations Models. SSRN Electronic Journal, 0, , .	0.4	1
130	A Consistent Model Specification Test with Mixed Discrete and Continuous Data. SSRN Electronic Journal, 0, , .	0.4	4
131	Panel Macroeconometric Modeling. SSRN Electronic Journal, 0, , .	0.4	0