

# Chunrong Ai

## List of Publications by Year in descending order

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Version: 2024-02-01

39  
papers

7,134  
citations

623734

14  
h-index

361022

35  
g-index

39  
all docs

39  
docs citations

39  
times ranked

4672  
citing authors

| #  | ARTICLE   | IF  | CITATIONS |
|----|---|-----|-----------|
| 1  | Interaction terms in logit and probit models. <i>Economics Letters</i> , 2003, 80, 123-129.   | 1.9 | 4,416     |
| 2  | Computing Interaction Effects and Standard Errors in Logit and Probit Models. <i>The Stata Journal</i> , 2004, 4, 154-167.  | 2.2 | 1,370     |
| 3  | Efficient Estimation of Models with Conditional Moment Restrictions Containing Unknown Functions. <i>Econometrica</i> , 2003, 71, 1795-1843.                                      | 4.2 | 516       |
| 4  | On the Comovement of Commodity Prices. <i>American Journal of Agricultural Economics</i> , 2006, 88, 574-588.   | 4.3 | 120       |
| 5  | The Impact of State Incentive Regulation on the U.S. Telecommunications Industry. <i>Journal of Regulatory Economics</i> , 2002, 22, 133-160.                                     | 1.4 | 118       |
| 6  | Estimation of possibly misspecified semiparametric conditional moment restriction models with different conditioning variables. <i>Journal of Econometrics</i> , 2007, 141, 5-43. | 6.5 | 105       |
| 7  | Standard errors for the retransformation problem with heteroscedasticity. <i>Journal of Health Economics</i> , 2000, 19, 697-718.   | 2.7 | 94        |
| 8  | A Semiparametric Maximum Likelihood Estimator. <i>Econometrica</i> , 1997, 65, 933.   | 4.2 | 76        |
| 9  | A normative analysis of public capital. <i>Applied Economics</i> , 1995, 27, 1201-1209.   | 2.2 | 50        |
| 10 | The semiparametric efficiency bound for models of sequential moment restrictions containing unknown functions. <i>Journal of Econometrics</i> , 2012, 170, 442-457.               | 6.5 | 39        |
| 11 | Incentive Regulation and Telecommunications Service Quality. <i>Journal of Regulatory Economics</i> , 2004, 26, 263-285.  | 1.4 | 38        |
| 12 | Moral hazard and Marshallian inefficiency: Evidence from Tunisia. <i>Journal of Development Economics</i> , 2007, 83, 411-445.  | 4.5 | 26        |
| 13 | Estimation of partially specified spatial panel data models with fixed-effects. <i>Econometric Reviews</i> , 2017, 36, 6-22.  | 1.1 | 23        |
| 14 | Interaction Terms in Nonlinear Models. <i>SSRN Electronic Journal</i> , 2002, , .   | 0.4 | 15        |
| 15 | Estimation of some partially specified nonlinear models. <i>Journal of Econometrics</i> , 1997, 76, 1-37.   | 6.5 | 14        |
| 16 | A semiparametric derivative estimator in log transformation models. <i>Econometrics Journal</i> , 2008, 11, 538-553.  | 2.3 | 11        |
| 17 | Estimation of fixed effects panel data partially linear additive regression models. <i>Econometrics Journal</i> , 2014, 17, 83-106.   | 2.3 | 11        |
| 18 | A unified framework for efficient estimation of general treatment models. <i>Quantitative Economics</i> , 2021, 12, 779-816.  | 1.4 | 11        |

| #  | ARTICLE   | IF  | CITATIONS |
|----|---|-----|-----------|
| 19 | Reviewing the impact of incentive regulation on U.S. telephone service quality. <i>Utilities Policy</i> , 2005, 13, 201-210.  | 4.0 | 9         |
| 20 | An alternative root- consistent estimator for panel data binary choice models. <i>Journal of Econometrics</i> , 2010, 157, 93-100.  | 6.5 | 9         |
| 21 | Estimation of panel data partly specified Tobit regression with fixed effects. <i>Journal of Econometrics</i> , 2015, 188, 316-326.   | 6.5 | 9         |
| 22 | On public capital analysis with state data. <i>Economics Letters</i> , 1997, 57, 209-212.   | 1.9 | 8         |
| 23 | Semi-parametric and Non-parametric Methods in Panel Data Models. , 2008, , 451-478.   |     | 7         |
| 24 | Estimation and inference for the counterfactual distribution and quantile functions in continuous treatment models. <i>Journal of Econometrics</i> , 2022, 228, 39-61.        | 6.5 | 6         |
| 25 | A Mann-Whitney test of distributional effects in a multivalued treatment. <i>Journal of Statistical Planning and Inference</i> , 2020, 209, 85-100.                           | 0.6 | 5         |
| 26 | An improved estimator for models with randomly missing data. <i>Journal of Nonparametric Statistics</i> , 1997, 7, 331-347.   | 0.9 | 4         |
| 27 | A locally linear estimation of regression discontinuity. <i>Frontiers of Economics in China</i> , 2011, 6, 495-506.   | 0.1 | 4         |
| 28 | Estimation of a fixed effects bivariate censored regression model. <i>Economics Letters</i> , 1992, 40, 403-406.  | 1.9 | 3         |
| 29 | A semiparametric efficiency bound of a disequilibrium model without observed regime. <i>Journal of Econometrics</i> , 1994, 62, 143-163.                                      | 6.5 | 3         |
| 30 | SEMINONPARAMETRIC MAXIMUM LIKELIHOOD ESTIMATION OF CONDITIONAL MOMENT RESTRICTION MODELS*. <i>International Economic Review</i> , 2007, 48, 1093-1118.                        | 1.3 | 3         |
| 31 | Statistical inference using a weighted difference-based series approach for partially linear regression models. <i>Journal of Multivariate Analysis</i> , 2011, 102, 601-618. | 1.0 | 3         |
| 32 | Inefficacit  marshallienne, partage de co ts et mod les contractuels avec march s manquants. <i>L'Actualit  Economique</i> , 1998, 74, 315-341.                               | 0.1 | 2         |
| 33 | A semiparametric estimation of the optimal hedge ratio. <i>Quarterly Review of Economics and Finance</i> , 2007, 47, 366-381.   | 2.7 | 2         |
| 34 | A root-N consistent estimator for some fixed-effects panel data sample selection models. <i>Economics Letters</i> , 2012, 116, 411-413.                                       | 1.9 | 1         |
| 35 | Endogeneity in Semiparametric Panel Binary Choice Model. <i>Econometric Reviews</i> , 2015, 34, 799-827.  | 1.1 | 1         |
| 36 | A comparison of conditional predictive ability of implied volatility and realized measures in forecasting volatility. <i>Journal of Forecasting</i> , 2020, 39, 1025-1034.    | 2.8 | 1         |

| #  | ARTICLE  | IF  | CITATIONS |
|----|--|-----|-----------|
| 37 | Semiparametric Efficiency Bound for Models of Sequential Moment Restrictions Containing Unknown Functions. SSRN Electronic Journal, 0, , . | 0.4 | 1         |
| 38 | A MODIFIED AVERAGE DERIVATIVES ESTIMATOR. Econometric Reviews, 2001, 20, 113-131.  | 1.1 | 0         |
| 39 | Some uniform convergence results for kernel estimators. Science China Mathematics, 2013, 56, 1945-1956.                                    | 1.7 | 0         |