

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 | 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 |
| 2 | A unified framework for efficient estimation of general treatment models. <i>Quantitative Economics</i> , 2021, 12, 779-816. | 1.4 | 11 |
| 3 | 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 |
| 4 | 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 |
| 5 | Estimation of partially specified spatial panel data models with fixed-effects. <i>Econometric Reviews</i> , 2017, 36, 6-22. | 1.1 | 23 |
| 6 | Estimation of panel data partly specified Tobit regression with fixed effects. <i>Journal of Econometrics</i> , 2015, 188, 316-326. | 6.5 | 9 |
| 7 | Endogeneity in Semiparametric Panel Binary Choice Model. <i>Econometric Reviews</i> , 2015, 34, 799-827. | 1.1 | 1 |
| 8 | Estimation of fixed effects panel data partially linear additive regression models. <i>Econometrics Journal</i> , 2014, 17, 83-106. | 2.3 | 11 |
| 9 | Some uniform convergence results for kernel estimators. <i>Science China Mathematics</i> , 2013, 56, 1945-1956. | 1.7 | 0 |
| 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 | 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 |
| 12 | A locally linear estimation of regression discontinuity. <i>Frontiers of Economics in China</i> , 2011, 6, 495-506. | 0.1 | 4 |
| 13 | 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 |
| 14 | An alternative root-consistent estimator for panel data binary choice models. <i>Journal of Econometrics</i> , 2010, 157, 93-100. | 6.5 | 9 |
| 15 | A semiparametric derivative estimator in log transformation models. <i>Econometrics Journal</i> , 2008, 11, 538-553. | 2.3 | 11 |
| 16 | Semi-parametric and Non-parametric Methods in Panel Data Models. , 2008, , 451-478. | | 7 |
| 17 | Moral hazard and Marshallian inefficiency: Evidence from Tunisia. <i>Journal of Development Economics</i> , 2007, 83, 411-445. | 4.5 | 26 |
| 18 | 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 |

| # | ARTICLE | IF | CITATIONS |
|----|--|-----|-----------|
| 19 | SEMINONPARAMETRIC MAXIMUM LIKELIHOOD ESTIMATION OF CONDITIONAL MOMENT RESTRICTION MODELS*. International Economic Review, 2007, 48, 1093-1118. | 1.3 | 3 |
| 20 | A semiparametric estimation of the optimal hedge ratio. Quarterly Review of Economics and Finance, 2007, 47, 366-381. | 2.7 | 2 |
| 21 | On the Comovement of Commodity Prices. American Journal of Agricultural Economics, 2006, 88, 574-588. | 4.3 | 120 |
| 22 | Reviewing the impact of incentive regulation on U.S. telephone service quality. Utilities Policy, 2005, 13, 201-210. | 4.0 | 9 |
| 23 | Computing Interaction Effects and Standard Errors in Logit and Probit Models. The Stata Journal, 2004, 4, 154-167. | 2.2 | 1,370 |
| 24 | Incentive Regulation and Telecommunications Service Quality. Journal of Regulatory Economics, 2004, 26, 263-285. | 1.4 | 38 |
| 25 | Efficient Estimation of Models with Conditional Moment Restrictions Containing Unknown Functions. Econometrica, 2003, 71, 1795-1843. | 4.2 | 516 |
| 26 | Interaction terms in logit and probit models. Economics Letters, 2003, 80, 123-129. | 1.9 | 4,416 |
| 27 | Interaction Terms in Nonlinear Models. SSRN Electronic Journal, 2002, , . | 0.4 | 15 |
| 28 | The Impact of State Incentive Regulation on the U.S. Telecommunications Industry. Journal of Regulatory Economics, 2002, 22, 133-160. | 1.4 | 118 |
| 29 | A MODIFIED AVERAGE DERIVATIVES ESTIMATOR. Econometric Reviews, 2001, 20, 113-131. | 1.1 | 0 |
| 30 | Standard errors for the retransformation problem with heteroscedasticity. Journal of Health Economics, 2000, 19, 697-718. | 2.7 | 94 |
| 31 | Inefficacit  marshallienne, partage de co ts et mod les contractuels avec march s manquants. L'Actualit   conomique, 1998, 74, 315-341. | 0.1 | 2 |
| 32 | A Semiparametric Maximum Likelihood Estimator. Econometrica, 1997, 65, 933. | 4.2 | 76 |
| 33 | An improved estimator for models with randomly missing data. Journal of Nonparametric Statistics, 1997, 7, 331-347. | 0.9 | 4 |
| 34 | On public capital analysis with state data. Economics Letters, 1997, 57, 209-212. | 1.9 | 8 |
| 35 | Estimation of some partially specified nonlinear models. Journal of Econometrics, 1997, 76, 1-37. | 6.5 | 14 |
| 36 | A normative analysis of public capital. Applied Economics, 1995, 27, 1201-1209. | 2.2 | 50 |

| # | ARTICLE | IF | CITATIONS |
|----|--|-----|-----------|
| 37 | A semiparametric efficiency bound of a disequilibrium model without observed regime. Journal of Econometrics, 1994, 62, 143-163. | 6.5 | 3 |
| 38 | Estimation of a fixed effects bivariate censored regression model. Economics Letters, 1992, 40, 403-406. | 1.9 | 3 |
| 39 | Semiparametric Efficiency Bound for Models of Sequential Moment Restrictions Containing Unknown Functions. SSRN Electronic Journal, 0, , . | 0.4 | 1 |