Yuan Liao

List of Publications by Year
in descending order

		840776	888059
17 papers	**1,325** citations	**11** h-index	**17** g-index
18 all docs	**18** docs citations	**18** times ranked	**785** citing authors

#	Article	IF	Citations
1	Learning Latent Factors From Diversified Projections and Its Applications to Over-Estimated and Weak Factors. Journal of the American Statistical Association, 2022, 117, 909-924.	3.1	6
2	Thousands of Alpha Tests. Review of Financial Studies, 2021, 34, 3456-3496.	6.8	62
3	Feasible generalized least squares for panel data with cross-sectional and serial correlations. Empirical Economics, 2021, 60, 309-326.	3.0	82
4	Sparse HP filter: Finding kinks in the COVID-19 contact rate. Journal of Econometrics, 2021, 220, 158-180.	6.5	16
5	Recent Developments in Factor Models and Applications in Econometric Learning. Annual Review of Financial Economics, 2021, 13, 401-430.	4.7	4
6	DESPERATE TIMES CALL FOR DESPERATE MEASURES: GOVERNMENT SPENDING MULTIPLIERS IN HARD TIMES. Economic Inquiry, 2020, 58, 1949-1957.	1.8	5
7	Bayesian inference for partially identified smooth convex models. Journal of Econometrics, 2019, 211, 338-360.	6.5	8
8	THE FACTOR-LASSO AND K-STEP BOOTSTRAP APPROACH FOR INFERENCE IN HIGH-DIMENSIONAL ECONOMIC APPLICATIONS. Econometric Theory, 2019, 35, 465-509.	0.7	15
9	Oracle Estimation of a Change Point in High-Dimensional Quantile Regression. Journal of the American Statistical Association, 2018, 113, 1184-1194.	3.1	23
10	Inferences in panel data with interactive effects using large covariance matrices. Journal of Econometrics, 2017, 200, 59-78.	6.5	25
11	Projected principal component analysis in factor models. Annals of Statistics, 2016, 44, 219-254.	2.6	98
12	An overview of the estimation of large covariance and precision matrices. Econometrics Journal, 2016, 19, C1-C32.	2.3	206
13	Power Enhancement in High-Dimensional Cross-Sectional Tests. Econometrica, 2015, 83, 1497-1541.	4.2	122
14	Risks of large portfolios. Journal of Econometrics, 2015, 186, 367-387.	6.5	30
15	Endogeneity in high dimensions. Annals of Statistics, 2014, 42, 872-917.	2.6	80
16	Large Covariance Estimation by Thresholding Principal Orthogonal Complements. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2013, 75, 603-680.	2.2	520
17	Bayesian analysis in moment inequality models. Annals of Statistics, 2010, 38, .	2.6	22