Yongmiao Hong

List of Publications by Year
in descending order

83 papers	4,719 citations	159585 30 h-index	110387 64 g-index
87 all docs	87 docs citations	87 times ranked	2049 citing authors

#	Article	IF	Citations
1	Probabilistic and deterministic wind speed forecasting based on non-parametric approaches and wind characteristics information. Applied Energy, 2022, 306, 118029.	10.1	24
2	A score statistic for testing the presence of a stochastic trend in conditional variances. Economics Letters, 2022, 213, 110394.	1.9	0
3	Estimating functions and derivatives via adaptive penalized splines. Communications in Statistics Part B: Simulation and Computation, 2021, 50, 2054-2071.	1.2	0
4	Solving Euler equations via two-stage nonparametric penalized splines. Journal of Econometrics, 2021, 222, 1024-1056.	6.5	4
5	Time-varying model averaging. Journal of Econometrics, 2021, 222, 974-992.	6.5	27
6	Policy assessments for the carbon emission flows and sustainability of Bitcoin blockchain operation in China. Nature Communications, 2021, 12, 1938.	12.8	96
7	Forecasting crude oil price intervals and return volatility via autoregressive conditional interval models. Econometric Reviews, 2021, 40, 584-606.	1.1	11
8	Out-of-sample forecasts of China's economic growth and inflation using rolling weighted least squares. Journal of Management Science and Engineering, 2019, 4, 1-11.	2.8	20
9	A model-free consistent test for structural change in regression possibly with endogeneity. Journal of Econometrics, 2019, 211, 206-242.	6.5	7
10	Asymmetric pass-through of oil prices to gasoline prices with interval time series modelling. Energy Economics, 2019, 78, 165-173.	12.1	36
11	CHARACTERISTIC FUNCTION BASED TESTING FOR CONDITIONAL INDEPENDENCE: A NONPARAMETRIC REGRESSION APPROACH. Econometric Theory, 2018, 34, 815-849.	0.7	25
12	Nowcasting Chinaâ€™s GDP Using a Bayesian Approach. Journal of Management Science and Engineering, 2018, 3, 232-258.	2.8	5
13	Threshold autoregressive models for interval-valued time series data. Journal of Econometrics, 2018, 206, 414-446.	6.5	47
14	Serial Correlation and Serial Dependence. , 2018, , 12198-12211.		0
15	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
16	An efficient integrated nonparametric entropy estimator of serial dependence. Econometric Reviews, 2017, 36, 728-780.	1.1	0
17	TESTING STRICT STATIONARITY WITH APPLICATIONS TO MACROECONOMIC TIME SERIES. International Economic Review, 2017, 58, 1227-1277.	1.3	22
18	Adaptive penalized splines for data smoothing. Computational Statistics and Data Analysis, 2017, 108, 70-83.	1.2	20

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19	A General Approach to Testing Volatility Models in Time Series. Journal of Management Science and Engineering, 2017, 2, 1-33.	2.8	7
20	A Vector Autoregressive Moving Average Model for Interval-Valued Time Series Data. Advances in Econometrics, 2016, , 417-460.	0.3	10
21	Impact of the new health care reform on hospital expenditure in China: A case study from a pilot city. China Economic Review, 2016, 39, 1-14.	4.4	21
22	Analysis of crisis impact on crude oil prices: a new approach with interval time series modelling. Quantitative Finance, 2016, 16, 1917-1928.	1.7	20
23	DETECTING FOR SMOOTH STRUCTURAL CHANGES IN GARCH MODELS. Econometric Theory, 2016, 32, 740-791.	0.7	15
24	On Diagnostic Checking Autoregressive Conditional Duration Models with Wavelet-Based Spectral Density Estimators. Fields Institute Communications, 2016, , 47-106.	1.3	0
25	A unified approach to validating univariate and multivariate conditional distribution models in time series. Journal of Econometrics, 2014, 178, 22-44.	6.5	6
26	Productivity spillovers among linked sectors. China Economic Review, 2013, 25, 44-61.	4.4	11
27	How smooth is price discovery? Evidence from cross-listed stock trading. Journal of International Money and Finance, 2013, 32, 668-699.	2.5	31
28	A loss function approach to model specification testing and its relative efficiency. Annals of Statistics, 2013, 41, .	2.6	13
29	TESTING FOR THE MARKOV PROPERTY IN TIME SERIES. Econometric Theory, 2012, 28, 130-178.	0.7	28
30	Are corporate bond market returns predictable?. Journal of Banking and Finance, 2012, 36, 2216-2232.	2.9	39
31	Testing for Smooth Structural Changes in Time Series Models via Nonparametric Regression. Econometrica, 2012, 80, 1157-1183.	4.2	134
32	Financial volatility forecasting with range-based autoregressive volatility model. Finance Research Letters, 2011, 8, 69-76.	6.7	57
33	Detecting misspecifications in autoregressive conditional duration models and non-negative time-series processes. Journal of Time Series Analysis, 2011, 32, 1-32.	1.2	13
34	TESTING THE STRUCTURE OF CONDITIONAL CORRELATIONS IN MULTIVARIATE GARCH MODELS: A GENERALIZED CROSS-SPECTRUM APPROACH*. International Economic Review, 2011, 52, 991-1037.	1.3	7
35	Generalized spectral testing for multivariate continuous-time models. Journal of Econometrics, 2011, 164, 268-293.	6.5	4
36	CHARACTERISTIC FUNCTIONâ€“BASED TESTING FOR MULTIFACTOR CONTINUOUS-TIME MARKOV MODELS VIA NONPARAMETRIC REGRESSION. Econometric Theory, 2010, 26, 1115-1179.	0.7	18

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37	Modeling the dynamics of Chinese spot interest rates. Journal of Banking and Finance, 2010, 34, 1047-1061.	2.9	21
38	Serial correlation and serial dependence. , 2010, , 227-244.		4
39	Some recent developments in nonparametric finance. Advances in Econometrics, 2009, , 379-432.	0.3	14
40	Granger causality in risk and detection of extreme risk spillover between financial markets. Journal of Econometrics, 2009, 150, 271-287.	6.5	263
41	Interval Time Series Analysis with an Application to the Sterling-Dollar Exchange Rate. Journal of Systems Science and Complexity, 2008, 21, 558-573.	2.8	35
42	An empirical study on information spillover effects between the Chinese copper futures market and spot market. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 899-914.	2.6	25
43	Central limit theorems for generalizedU-statistics with applications in nonparametric specification. Journal of Nonparametric Statistics, 2008, 20, 61-76.	0.9	10
44	Serial Correlation and Serial Dependence. , 2008, , 1-14.		0
45	Asymmetries in Stock Returns: Statistical Tests and Economic Evaluation. Review of Financial Studies, 2007, 20, 1547-1581.	6.8	304
46	AN IMPROVED GENERALIZED SPECTRAL TEST FOR CONDITIONAL MEAN MODELS IN TIME SERIES WITH CONDITIONAL HETEROSKEDASTICITY OF UNKNOWN FORM. Econometric Theory, 2007, 23, .	0.7	5
47	Modelâ€free evaluation of directional predictability in foreign exchange markets. Journal of Applied Econometrics, 2007, 22, 855-889.	2.3	37
48	Can the random walk model be beaten in out-of-sample density forecasts? Evidence from intraday foreign exchange rates. Journal of Econometrics, 2007, 141, 736-776.	6.5	58
49	Validating forecasts of the joint probability density of bond yields: Can affine models beat random walk?. Journal of Econometrics, 2006, 135, 255-284.	6.5	31
50	Asymptotic Distribution Theory for Nonparametric Entropy Measures of Serial Dependence. Econometrica, 2005, 73, 837-901.	4.2	138
51	Generalized Spectral Tests for Conditional Mean Models in Time Series with Conditional Heteroscedasticity of Unknown Form. Review of Economic Studies, 2005, 72, 499-541.	5.4	112
52	Nonparametric Specification Testing for Continuous-Time Models with Applications to Term Structure of Interest Rates. Review of Financial Studies, 2005, 18, 37-84.	6.8	273
53	Inference on Predictability of Foreign Exchange Rates via Generalized Spectrum and Nonlinear Time Series Models. Review of Economics and Statistics, 2004, 86, 840-840.	4.3	0
54	Wavelet-Based Testing for Serial Correlation of Unknown Form in Panel Models. Econometrica, 2004, 72, 1519-1563.	4.2	57

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55	Out-of-Sample Performance of Discrete-Time Spot Interest Rate Models. Journal of Business and Economic Statistics, 2004, 22, 457-473.	2.9	55
56	Inference on Predictability of Foreign Exchange Rates via Generalized Spectrum and Nonlinear Time Series Models. Review of Economics and Statistics, 2003, 85, 1048-1062.	4.3	142
57	DIAGNOSTIC CHECKING FOR THE ADEQUACY OF NONLINEAR TIME SERIES MODELS. Econometric Theory, 2003, 19, .	0.7	57
58	Nonparametric Methods in Continuous-Time Finance: A Selective Review **We thank Haitao Li for his valuable and helpful comments. Caiâ€™s research was supported, in part, by the National Science Foundation grant iJMS-0072J00 and funds provided by the University of North Carolina at Charlotte and Sonderforschungsbereich 373, Berlin, Germany. Hongâ€™s research was supported, in part, by the National Scient:â€•Foundation grant SES-0111769.. , 2003, , 283-302.		12
59	Nonparametric Specification Testing for Continuous-Time Models with Application to Spot Interest Rates. SSRN Electronic Journal, 2002, , .	0.4	12
60	ONE-SIDED TESTING FOR ARCH EFFECTS USING WAVELETS. Econometric Theory, 2001, 17, 1051-1081.	0.7	25
61	TESTING FOR SERIAL CORRELATION OF UNKNOWN FORM USING WAVELET METHODS. Econometric Theory, 2001, 17, 386-423.	0.7	39
62	A test for volatility spillover with application to exchange rates. Journal of Econometrics, 2001, 103, 183-224.	6.5	310
63	Generalized spectral tests for serial dependence. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2000, 62, 557-574.	2.2	84
64	Hypothesis Testing in Time Series via the Empirical Characteristic Function: A Generalized Spectral Density Approach. Journal of the American Statistical Association, 1999, 94, 1201-1220.	3.1	161
65	A New Test for ARCH Effects and Its Finite-Sample Performance. Journal of Business and Economic Statistics, 1999, 17, 91.	2.9	8
66	Hypothesis Testing in Time Series via the Empirical Characteristic Function: A Generalized Spectral Density Approach. Journal of the American Statistical Association, 1999, 94, 1201.	3.1	47
67	Testing for pairwise serial independence via the empirical distribution function. Journal of the Royal Statistical Society Series B: Statistical Methodology, 1998, 60, 429-453.	2.2	61
68	Oneâ€sided testing for conditional heteroskedasticity in time series models. Journal of Time Series Analysis, 1997, 18, 253-277.	1.2	24
69	Consistent Testing for Serial Correlation of Unknown Form. Econometrica, 1996, 64, 837.	4.2	157
70	Testing for independence between two covariance stationary time series. Biometrika, 1996, 83, 615-625.	2.4	72
71	China's Evolving Managerial Labor Market. Journal of Political Economy, 1995, 103, 873-892.	4.5	322
72	Consistent Specification Testing Via Nonparametric Series Regression. Econometrica, 1995, 63, 1133.	4.2	158

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73	Autonomy and Incentives in Chinese State Enterprises. Quarterly Journal of Economics, 1994, 109, 183-209.	8.6	598
74	Modeling the Dynamics of Chinese Spot Interest Rates. SSRN Electronic Journal, 0, , .	0.4	3
75	Adaptive Shrinkage Estimation of High Dimensional Moment Condition Model with Smooth Structural Changes. SSRN Electronic Journal, 0, , .	0.4	0
76	Diagnosing Multivariate Continuous-Time Models with Application to Affine Term Structure Models. SSRN Electronic Journal, 0, , .	0.4	2
77	Out-of-Sample Performance of Spot Interest Rate Models. SSRN Electronic Journal, 0, , .	0.4	4
78	Inferences On Predictability Of Foreign Exchange Rates Via Generalized Spectrum And Nonlinear Models. SSRN Electronic Journal, 0, , .	0.4	0
79	Forecasting the Joint Probability Density of Bond Yields: Can Affine Models Beat Random Walk?. SSRN Electronic Journal, 0, , .	0.4	1
80	Detecting Misspecifications in Autoregressive Conditional Duration Models. SSRN Electronic Journal, 0, , .	0.4	2
81	A Nonparametric GMM Series Approach to Solving Multi-equation Asset Pricing Models with Recursive Preferences. SSRN Electronic Journal, 0, , .	0.4	0
82	Solving Euler Equations via Two-Stage Nonparametric Penalized Splines. SSRN Electronic Journal, 0, , .	0.4	0
83	ON MULTIPLE STRUCTURAL BREAKS IN DISTRIBUTION: AN EMPIRICAL CHARACTERISTIC FUNCTION APPROACH. Econometric Theory, 0, , 1-48.	0.7	1