Serena Ng

List of Publications by Year
in descending order

88 papers	18,509 citations	76326 40 h-index	74163 75 g-index
98 all docs	98 docs citations	98 times ranked	5567 citing authors

#	Article	IF	Citations
1	LAG Length Selection and the Construction of Unit Root Tests with Good Size and Power. Econometrica, 2001, 69, 1519-1554.	4.2	2,830
2	Determining the Number of Factors in Approximate Factor Models. Econometrica, 2002, 70, 191-221.	4.2	2,753
3	Measuring Uncertainty. American Economic Review, 2015, 105, 1177-1216.	8.5	1,862
4	A PANIC Attack on Unit Roots and Cointegration. Econometrica, 2004, 72, 1127-1177.	4.2	1,250
5	Unit Root Tests in ARMA Models with Data-Dependent Methods for the Selection of the Truncation Lag. Journal of the American Statistical Association, 1995, 90, 268-281.	3.1	1,056
6	Macro Factors in Bond Risk Premia. Review of Financial Studies, 2009, 22, 5027-5067.	6.8	797
7	The empirical risk–return relation: A factor analysis approach†. Journal of Financial Economics, 2007, 83, 171-222.	9.0	566
8	Are more data always better for factor analysis?. Journal of Econometrics, 2006, 132, 169-194.	6.5	513
9	Confidence Intervals for Diffusion Index Forecasts and Inference for Factor-Augmented Regressions. Econometrica, 2006, 74, 1133-1150.	4.2	481
10	Forecasting economic time series using targeted predictors. Journal of Econometrics, 2008, 146, 304-317.	6.5	481
11	FRED-MD: A Monthly Database for Macroeconomic Research. Journal of Business and Economic Statistics, 2016, 34, 574-589.	2.9	459
12	Unit Root Tests in ARMA Models with Data-Dependent Methods for the Selection of the Truncation Lag. Journal of the American Statistical Association, 1995, 90, 268.	3.1	421
13	Determining the Number of Primitive Shocks in Factor Models. Journal of Business and Economic Statistics, 2007, 25, 52-60.	2.9	402
14	Useful Modifications to some Unit Root Tests with Dependent Errors and their Local Asymptotic Properties. Review of Economic Studies, 1996, 63, 435.	5.4	388
15	Tests for Skewness, Kurtosis, and Normality for Time Series Data. Journal of Business and Economic Statistics, 2005, 23, 49-60.	2.9	319
16	Panel cointegration with global stochastic trends. Journal of Econometrics, 2009, 149, 82-99.	6.5	290
17	Large Dimensional Factor Analysis. Foundations and Trends in Econometrics, 2008, 3, 89-163.	1.4	238
18	Principal components estimation and identification of static factors. Journal of Econometrics, 2013, 176, 18-29.	6.5	193

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19	A systematic framework for analyzing the dynamic effects of permanent and transitory shocks. Journal of Economic Dynamics and Control, 2001, 25, 1527-1546.	1.6	168
20	Evaluating latent and observed factors in macroeconomics and finance. Journal of Econometrics, 2006, 131, 507-537.	6.5	160
21	Facts and Challenges from the Great Recession for Forecasting and Macroeconomic Modeling. Journal of Economic Literature, 2013, 51, 1120-1154.	6.5	159
22	PANEL UNIT ROOT TESTS WITH CROSS-SECTION DEPENDENCE: A FURTHER INVESTIGATION. Econometric Theory, 2010, 26, 1088-1114.	0.7	148
23	Dynamic Identification of Dynamic Stochastic General Equilibrium Models. Econometrica, 2011, 79, 1995-2032.	4.2	122
24	INSTRUMENTAL VARIABLE ESTIMATION IN A DATA RICH ENVIRONMENT. Econometric Theory, 2010, 26, 1577-1606.	0.7	110
25	Estimating the rational expectations model of speculative storage: A Monte Carlo comparison of three simulation estimators. Journal of Econometrics, 2000, 96, 231-266.	6.5	109
26	Boosting diffusion indices. Journal of Applied Econometrics, 2009, 24, 607-629.	2.3	109
27	Uncertainty and Business Cycles: Exogenous Impulse or Endogenous Response?. American Economic Journal: Macroeconomics, 2021, 13, 369-410.	2.7	102
28	Commodity Prices, Convenience Yields, and Inflation. Review of Economics and Statistics, 2013, 95, 206-219.	4.3	100
29	Dynamic Hierarchical Factor Models. Review of Economics and Statistics, 2013, 95, 1811-1817.	4.3	95
30	A consistent test for conditional symmetry in time series models. Journal of Econometrics, 2001, 103, 225-258.	6.5	90
31	A Note on the Selection of Time Series Models. Oxford Bulletin of Economics and Statistics, 2005, 67, 115-134.	1.7	77
32	Testing Cross-Section Correlation in Panel Data Using Spacings. Journal of Business and Economic Statistics, 2006, 24, 12-23.	2.9	67
33	Excess Sensitivity and Asymmetries in Consumption: An Empirical Investigation. Journal of Money, Credit and Banking, 1997, 29, 154.	1.6	66
34	The Empirical Risk-Return Relation: A Factor Analysis Approach. SSRN Electronic Journal, 2005, , .	0.4	65
35	A hierarchical factor analysis of U.S. housing market dynamics. Econometrics Journal, 2011, 14, C1-C24.	2.3	63
36	Testing for homogeneity in demand systems when the regressors are nonstationary. Journal of Applied Econometrics, 1995, 10, 147-163.	2.3	62

#	ARTICLE	IF	CITATIONS
37	Intergenerational time transfers and childcare. Review of Economic Dynamics, 2003, 6, 431-454.	1.5	61
38	Estimation and inference in nearly unbalanced nearly cointegrated systems. Journal of Econometrics, 1997, 79, 53-81.	6.5	57
39	Viewpoint: Boosting Recessions. Canadian Journal of Economics, 2014, 47, 1-34.	1.2	56
40	Testing for ARCH in the presence of a possibly misspecified conditional mean. Journal of Econometrics, 1999, 93, 257-279.	6.5	53
41	AN AUTOREGRESSIVE SPECTRAL DENSITY ESTIMATOR AT FREQUENCY ZERO FOR NONSTATIONARITY TESTS. Econometric Theory, 1998, 14, 560-603.	0.7	51
42	A PANIC Attack on Unit Roots and Cointegration. SSRN Electronic Journal, 2001, , .	0.4	48
43	Estimation of DSGE models when the data are persistent. Journal of Monetary Economics, 2010, 57, 325-340.	3.4	48
44	Intergenerational Linkages in Consumption Behavior. Journal of Human Resources, 2004, 39, 355.	3.1	45
45	Rank regularized estimation of approximate factor models. Journal of Econometrics, 2019, 212, 78-96.	6.5	39
46	Demand Systems with Nonstationary Prices. Review of Economics and Statistics, 2005, 87, 479-494.	4.3	35
47	Variable Selection in Predictive Regressions. Handbook of Economic Forecasting, 2013, 2, 752-789.	3.4	35
48	A Simple Test for Nonstationarity in Mixed Panels. Journal of Business and Economic Statistics, 2008, 26, 113-127.	2.9	33
49	Matrix Completion, Counterfactuals, and Factor Analysis of Missing Data. Journal of the American Statistical Association, 2021, 116, 1746-1763.	3.1	32
50	A Semiparametric Factor Model of Interest Rates and Tests of the Affine Term Structure. Review of Economics and Statistics, 1998, 80, 535-548.	4.3	29
51	Explaining the Persistence of Commodity Prices. Computational Economics, 2000, 16, 149-171.	2.6	29
52	THE EXACT ERROR IN ESTIMATING THE SPECTRAL DENSITY AT THE ORIGIN. Journal of Time Series Analysis, 1996, 17, 379-408.	1.2	24
53	ANALYSIS OF VECTOR AUTOREGRESSIONS IN THE PRESENCE OF SHIFTS IN MEAN. Econometric Reviews, 2002, 21, 353-381.	1.1	22
54	Selecting Instrumental Variables in a Data Rich Environment. Journal of Time Series Econometrics, 2009, 1, .	0.4	22

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55	Minimum Distance Estimation of Possibly Noninvertible Moving Average Models. Journal of Business and Economic Statistics, 2015, 33, 403-417.	2.9	22
56	The ABC of simulation estimation with auxiliary statistics. Journal of Econometrics, 2018, 205, 112-139.	6.5	21
57	Looking for evidence of speculative stockholding in commodity markets. Journal of Economic Dynamics and Control, 1996, 20, 123-143.	1.6	18
58	Parametric and Nonparametric Approaches to Price and Tax Reform. Journal of the American Statistical Association, 1998, 93, 900-909.	3.1	18
59	A New Look at Panel Testing of Stationarity and the PPP Hypothesis. , 2005, , 426-450.		18
60	Boosting high dimensional predictive regressions with time varying parameters. Journal of Econometrics, 2021, 224, 60-87.	6.5	18
61	The Risky Spread, Investment, and Monetary Policy Transmission: Evidence on the Role of Asymmetric Information. Review of Economics and Statistics, 1996, 78, 375.	4.3	17
62	COVID-19 and the Costs of Deadly Disasters. AEA Papers and Proceedings American Economic Association, 2021, 111, 366-370.	1.2	17
63	Testing for unit roots in flow data sampled at different frequencies. Economics Letters, 1995, 47, 237-242.	1.9	16
64	Level and volatility factors in macroeconomic data. Journal of Monetary Economics, 2017, 91, 52-68.	3.4	16
65	MEASUREMENT ERRORS IN DYNAMIC MODELS. Econometric Theory, 2014, 30, 150-175.	0.7	12
66	Simulated minimum distance estimation of dynamic models with errors-in-variables. Journal of Econometrics, 2017, 200, 181-193.	6.5	12
67	Can sticky prices account for the variations and persistence in real exchange rates?. Journal of International Money and Finance, 2003, 22, 65-85.	2.5	11
68	Dynamic Hierarchical Factor Models. SSRN Electronic Journal, 0, , .	0.4	11
69	Factor-based imputation of missing values and covariances in panel data of large dimensions. Journal of Econometrics, 2023, 233, 113-131.	6.5	11
70	Forecasting autoregressive time series in the presence of deterministic components. Econometrics Journal, 2002, 5, 196-224.	2.3	9
71	Constructing Common Factors from Continuous and Categorical Data. Econometric Reviews, 2015, 34, 1141-1171.	1.1	9
72	ESTIMATORS FOR PERSISTENT AND POSSIBLY NONSTATIONARY DATA WITH CLASSICAL PROPERTIES. Econometric Theory, 2012, 28, 1003-1036.	0.7	8

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73	Adjustment costs and factor demands in Canadian manufacturing industries. Applied Economics, 1992, 24, 845-857.	2.2	7
74	An Econometric Perspective on Algorithmic Subsampling. Annual Review of Economics, 2020, 12, 45-80.	5.5	7
75	Time series estimation of the dynamic effects of disaster-type shocks. Journal of Econometrics, 2023, 235, 180-201.	6.5	6
76	Opportunities and Challenges: Lessons from Analyzing Terabytes of Scanner Data. , 2017, , 1-34.		5
77	Minimum Distance Estimation of Possibly Non-Invertible Moving Average Models. SSRN Electronic Journal, 0, , .	0.4	3
78	Estimation and Inference by Stochastic Optimization: Three Examples. AEA Papers and Proceedings American Economic Association, 2021, 111, 626-630.	1.2	2
79	A Likelihood-Free Reverse Sampler of the Posterior Distribution. Advances in Econometrics, 2016, , 389-415.	0.3	1
80	Latent Dirichlet Analysis of Categorical Survey Responses. Journal of Business and Economic Statistics, 2022, 40, 256-271.	2.9	1
81	Review of coint 2.0. Journal of Applied Econometrics, 1995, 10, 205-210.	2.3	0
82	Editors' Report 2006. Journal of Business and Economic Statistics, 2007, 25, 503-503.	2.9	0
83	Detecting Information Pooling: Evidence from Earnings Forecasts after Brokerage Mergers. B E Journal of Economic Analysis and Policy, 2007, 7, .	0.9	0
84	Editors' Report 2007. Journal of Business and Economic Statistics, 2008, 26, 557-557.	2.9	0
85	Editorsâ€™ Report 2008. Journal of Business and Economic Statistics, 2009, 27, 566-566.	2.9	0
86	Editorsâ€™ Report 2009. Journal of Business and Economic Statistics, 2010, 28, 574-574.	2.9	0
87	Opportunities and Challenges: Lessons from Analyzing Terabytes of Scanner Data. SSRN Electronic Journal, 2016, , .	0.4	0
88	A Machine Learning Analysis of Seasonal and Cyclical Sales in Weekly Scanner Data. SSRN Electronic Journal, 0, , .	0.4	0