

Zongwu Cai

List of Publications by Year in descending order

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64
papers

2,866
citations

257450

24
h-index

189892

50
g-index

66
all docs

66
docs citations

66
times ranked

1098
citing authors

#	ARTICLE	IF	CITATIONS
1	Functional-Coefficient Regression Models for Nonlinear Time Series. Journal of the American Statistical Association, 2000, 95, 941-956.	3.1	446
2	Efficient Estimation and Inferences for Varying-Coefficient Models. Journal of the American Statistical Association, 2000, 95, 888-902.	3.1	336
3	Trending time-varying coefficient time series models with serially correlated errors. Journal of Econometrics, 2007, 136, 163-188.	6.5	276
4	REGRESSION QUANTILES FOR TIME SERIES. Econometric Theory, 2002, 18, 169-192.	0.7	154
5	Functional-coefficient models for nonstationary time series data. Journal of Econometrics, 2009, 148, 101-113.	6.5	135
6	Nonparametric Quantile Estimations for Dynamic Smooth Coefficient Models. Journal of the American Statistical Association, 2008, 103, 1595-1608.	3.1	119
7	Local Linear Estimation for Time-Dependent Coefficients in Cox's Regression Models. Scandinavian Journal of Statistics, 2003, 30, 93-111.	1.4	116
8	NONPARAMETRIC ESTIMATION OF VARYING COEFFICIENT DYNAMIC PANEL DATA MODELS. Econometric Theory, 2008, 24, 1321-1342.	0.7	105
9	Semiparametric quantile regression estimation in dynamic models with partially varying coefficients. Journal of Econometrics, 2012, 167, 413-425.	6.5	87
10	Nonparametric estimation of conditional VaR and expected shortfall. Journal of Econometrics, 2008, 147, 120-130.	6.5	84
11	Functional coefficient instrumental variables models. Journal of Econometrics, 2006, 133, 207-241.	6.5	79
12	Weighted Nadaraya-Watson regression estimation. Statistics and Probability Letters, 2001, 51, 307-318.	0.7	61
13	Uniform strong estimation under $\hat{\mu}$ -mixing, with rates. Statistics and Probability Letters, 1992, 15, 47-55.	0.7	55
14	Asymptotic properties of Kaplan-Meier estimator for censored dependent data. Statistics and Probability Letters, 1998, 37, 381-389.	0.7	54
15	Estimating a Distribution Function for Censored Time Series Data. Journal of Multivariate Analysis, 2001, 78, 299-318.	1.0	45
16	Berry-esseen bounds for smooth estimator of a distribution function under association. Journal of Nonparametric Statistics, 1999, 11, 79-106.	0.9	44
17	The hit of the novel coronavirus outbreak to China's economy. China Economic Review, 2021, 67, 101606.	4.4	42
18	Smooth estimate of quantiles under association. Statistics and Probability Letters, 1997, 36, 275-287.	0.7	37

#	ARTICLE	IF	CITATIONS
19	Testing predictive regression models with nonstationary regressors. <i>Journal of Econometrics</i> , 2014, 178, 4-14.	6.5	37
20	Kaplanâ€œMeier Estimator under Association. <i>Journal of Multivariate Analysis</i> , 1998, 67, 318-348.	1.0	36
21	Local M-estimator for nonparametric time series. <i>Statistics and Probability Letters</i> , 2003, 65, 433-449.	0.7	36
22	Kernel Density and Hazard Rate Estimation for Censored Dependent Data. <i>Journal of Multivariate Analysis</i> , 1998, 67, 23-34.	1.0	33
23	Partially varying coefficient instrumental variables models. <i>Statistica Neerlandica</i> , 2012, 66, 85-110.	1.6	28
24	Valuing the impact of climate change on Chinaâ€™s economic growth. <i>Economic Analysis and Policy</i> , 2022, 74, 155-174.	6.6	27
25	Two-Step Likelihood Estimation Procedure for Varying-Coefficient Models. <i>Journal of Multivariate Analysis</i> , 2002, 82, 189-209.	1.0	26
26	NONPARAMETRIC ESTIMATION OF ADDITIVE NONLINEAR ARX TIME SERIES: LOCAL LINEAR FITTING AND PROJECTIONS. <i>Econometric Theory</i> , 2000, 16, 465-501.	0.7	25
27	TESTING INSTABILITY IN A PREDICTIVE REGRESSION MODEL WITH NONSTATIONARY REGRESSORS. <i>Econometric Theory</i> , 2015, 31, 953-980.	0.7	25
28	SEMIPARAMETRIC FUNCTIONAL COEFFICIENT MODELS WITH INTEGRATED COVARIATES. <i>Econometric Theory</i> , 2013, 29, 659-672.	0.7	22
29	Efficient Estimation of a Distribution Function under Quadrant Dependence. <i>Scandinavian Journal of Statistics</i> , 1998, 25, 211-224.	1.4	21
30	A twoâ€œstage approach to additive time series models. <i>Statistica Neerlandica</i> , 2002, 56, 415-433.	1.6	20
31	A semiparametric quantile panel data model with an application to estimating the growth effect of FDI. <i>Journal of Econometrics</i> , 2018, 206, 531-553.	6.5	18
32	Inferences for a Partially Varying Coefficient Model With Endogenous Regressors. <i>Journal of Business and Economic Statistics</i> , 2019, 37, 158-170.	2.9	18
33	Testing the Predictability of U.S. Housing Price Index Returns Based on an IVX-AR Model. <i>Journal of the American Statistical Association</i> , 2020, 115, 1598-1619.	3.1	18
34	Selection of Mixed Copula Model via Penalized Likelihood. <i>Journal of the American Statistical Association</i> , 2014, 109, 788-801.	3.1	17
35	Semiparametric Estimation of Partially Varying-Coefficient Dynamic Panel Data Models. <i>Econometric Reviews</i> , 2015, 34, 695-719.	1.1	17
36	A unified test for predictability of asset returns regardless of properties of predicting variables. <i>Journal of Econometrics</i> , 2019, 208, 141-159.	6.5	17

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37	Average Regression Surface for Dependent Data. <i>Journal of Multivariate Analysis</i> , 2000, 75, 112-142.	1.0	14
38	Nonparametric estimation equations for time series data. <i>Statistics and Probability Letters</i> , 2003, 62, 379-390.	0.7	13
39	Functional index coefficient models with variable selection. <i>Journal of Econometrics</i> , 2015, 189, 272-284.	6.5	12
40	A CONSISTENT NONPARAMETRIC TEST ON SEMIPARAMETRIC SMOOTH COEFFICIENT MODELS WITH INTEGRATED TIME SERIES. <i>Econometric Theory</i> , 2016, 32, 988-1022.	0.7	12
41	A semiparametric conditional capital asset pricing model. <i>Journal of Banking and Finance</i> , 2015, 61, 117-126.	2.9	11
42	Does relative risk aversion vary with wealth? Evidence from households' portfolio choice data. <i>Journal of Economic Dynamics and Control</i> , 2016, 69, 229-248.	1.6	11
43	PRICING KERNEL ESTIMATION: A LOCAL ESTIMATING EQUATION APPROACH. <i>Econometric Theory</i> , 2015, 31, 560-580.	0.7	9
44	Assessing Tail Risk Using Expectile Regressions with Partially Varying Coefficients. <i>Journal of Management Science and Engineering</i> , 2018, 3, 183-213.	2.8	9
45	Strong consistency and rates for recursive nonparametric conditional probability density estimates under (\hat{I}_n, \hat{I}_n^2) -mixing conditions. <i>Stochastic Processes and Their Applications</i> , 1991, 38, 323-333.	0.9	8
46	Weak convergence for smooth estimator of a distribution function under negative association. <i>Stochastic Analysis and Applications</i> , 1999, 17, 145-168.	1.5	7
47	Optimal smoothing in nonparametric conditional quantile derivative function estimation. <i>Journal of Econometrics</i> , 2015, 188, 502-513.	6.5	6
48	Unified Tests for a Dynamic Predictive Regression. <i>Journal of Business and Economic Statistics</i> , 2021, 39, 684-699.	2.9	6
49	Weak Instrumental Variables Models for Longitudinal Data. <i>Econometric Reviews</i> , 2012, 31, 361-389.	1.1	5
50	Diagnostics for nonlinearity in generalized linear models. <i>Computational Statistics and Data Analysis</i> , 1999, 29, 445-469.	1.2	4
51	Functional coefficient seasonal time series models with an application of Hawaii tourism data. <i>Computational Statistics</i> , 2015, 30, 719-744.	1.5	4
52	The estimation for Lévy processes in high frequency data. <i>Econometric Reviews</i> , 2018, 37, 1051-1066.	1.1	4
53	Nonlinear and time-varying risk premia. <i>China Economic Review</i> , 2020, 62, 101467.	4.4	3
54	Forecasting major Asian exchange rates using a new semiparametric STAR model. <i>Empirical Economics</i> , 2015, 48, 407-426.	3.0	2

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55	An alternative test for conditional unconfoundedness using auxiliary variables. <i>Economics Letters</i> , 2020, 194, 109320.	1.9	2
56	A regression analysis of expected shortfall. <i>Statistics and Its Interface</i> , 2015, 8, 295-303.	0.3	2
57	Reducing asymptotic bias of weak instrumental estimation using independently repeated cross-sectional information. <i>Statistics and Probability Letters</i> , 2012, 82, 180-185.	0.7	1
58	Nonparametric regression with nearly integrated regressors under long-run dependence. <i>Econometrics Journal</i> , 2017, 20, 118-138.	2.3	1
59	Semiparametric inferences for panel data models with fixed effects via nearest neighbor difference transformation. <i>Econometric Reviews</i> , 2021, 40, 919-943.	1.1	1
60	Convergency and divergency of functional coefficient weak instrumental variables models. <i>Statistics and Its Interface</i> , 2008, 1, 333-346.	0.3	1
61	Strong consistency and rates for recursive nonparametric conditional probability density estimates under (\hat{I}_\pm, \hat{I}^2) -mixing conditions. <i>Stochastic Processes and Their Applications</i> , 1992, 41, 179.	0.9	0
62	A new semiparametric test for superior predictive ability. <i>Empirical Economics</i> , 2015, 48, 389-405.	3.0	0
63	QUANTILE ANALYSIS OF INVESTMENT IN PRIVATE PARTICIPATION IN INFRASTRUCTURE PROJECTS. <i>Annals of Financial Economics</i> , 2019, 14, 1950005.	1.4	0
64	Testing heteroskedasticity for predictive regressions with nonstationary regressors. <i>Economics Letters</i> , 2021, 201, 109781.	1.9	0