Zongwu Cai

List of Publications by Year
in descending order

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	Valuing the impact of climate change on Chinaâ€™s economic growth. Economic Analysis and Policy, 2022, 74, 155-174.	6.6	27
2	Unified Tests for a Dynamic Predictive Regression. Journal of Business and Economic Statistics, 2021, 39, 684-699.	2.9	6
3	Testing heteroskedasticity for predictive regressions with nonstationary regressors. Economics Letters, 2021, 201, 109781.	1.9	0
4	The hit of the novel coronavirus outbreak to China's economy. China Economic Review, 2021, 67, 101606.	4.4	42
5	Semiparametric inferences for panel data models with fixed effects via nearest neighbor difference transformation. Econometric Reviews, 2021, 40, 919-943.	1.1	1
6	Testing the Predictability of U.S. Housing Price Index Returns Based on an IVX-AR Model. Journal of the American Statistical Association, 2020, 115, 1598-1619.	3.1	18
7	An alternative test for conditional unconfoundedness using auxiliary variables. Economics Letters, 2020, 194, 109320.	1.9	2
8	Nonlinear and time-varying risk premia. China Economic Review, 2020, 62, 101467.	4.4	3
9	QUANTILE ANALYSIS OF INVESTMENT IN PRIVATE PARTICIPATION IN INFRASTRUCTURE PROJECTS. Annals of Financial Economics, 2019, 14, 1950005.	1.4	0
10	A unified test for predictability of asset returns regardless of properties of predicting variables. Journal of Econometrics, 2019, 208, 141-159.	6.5	17
11	Inferences for a Partially Varying Coefficient Model With Endogenous Regressors. Journal of Business and Economic Statistics, 2019, 37, 158-170.	2.9	18
12	The estimation for LÃ©vy processes in high frequency data. Econometric Reviews, 2018, 37, 1051-1066.	1.1	4
13	Assessing Tail Risk Using Expectile Regressions with Partially Varying Coefficients. Journal of Management Science and Engineering, 2018, 3, 183-213.	2.8	9
14	A semiparametric quantile panel data model with an application to estimating the growth effect of FDI. Journal of Econometrics, 2018, 206, 531-553.	6.5	18
15	Nonparametric regression with nearly integrated regressors under long-run dependence. Econometrics Journal, 2017, 20, 118-138.	2.3	1
16	A CONSISTENT NONPARAMETRIC TEST ON SEMIPARAMETRIC SMOOTH COEFFICIENT MODELS WITH INTEGRATED TIME SERIES. Econometric Theory, 2016, 32, 988-1022.	0.7	12
17	Does relative risk aversion vary with wealth? Evidence from households×³ portfolio choice data. Journal of Economic Dynamics and Control, 2016, 69, 229-248.	1.6	11
18	TESTING INSTABILITY IN A PREDICTIVE REGRESSION MODEL WITH NONSTATIONARY REGRESSORS. Econometric Theory, 2015, 31, 953-980.	0.7	25

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19	Functional index coefficient models with variable selection. Journal of Econometrics, 2015, 189, 272-284.	6.5	12
20	PRICING KERNEL ESTIMATION: A LOCAL ESTIMATING EQUATION APPROACH. Econometric Theory, 2015, 31, 560-580.	0.7	9
21	Optimal smoothing in nonparametric conditional quantile derivative function estimation. Journal of Econometrics, 2015, 188, 502-513.	6.5	6
22	Functional coefficient seasonal time series models with an application of Hawaii tourism data. Computational Statistics, 2015, 30, 719-744.	1.5	4
23	A new semiparametric test for superior predictive ability. Empirical Economics, 2015, 48, 389-405.	3.0	0
24	Forecasting major Asian exchange rates using a new semiparametric STAR model. Empirical Economics, 2015, 48, 407-426.	3.0	2
25	Semiparametric Estimation of Partially Varying-Coefficient Dynamic Panel Data Models. Econometric Reviews, 2015, 34, 695-719.	1.1	17
26	A semiparametric conditional capital asset pricing model. Journal of Banking and Finance, 2015, 61, 117-126.	2.9	11
27	A regression analysis of expected shortfall. Statistics and Its Interface, 2015, 8, 295-303.	0.3	2
28	Selection of Mixed Copula Model via Penalized Likelihood. Journal of the American Statistical Association, 2014, 109, 788-801.	3.1	17
29	Testing predictive regression models with nonstationary regressors. Journal of Econometrics, 2014, 178, 4-14.	6.5	37
30	SEMIPARAMETRIC FUNCTIONAL COEFFICIENT MODELS WITH INTEGRATED COVARIATES. Econometric Theory, 2013, 29, 659-672.	0.7	22
31	Weak Instrumental Variables Models for Longitudinal Data. Econometric Reviews, 2012, 31, 361-389.	1.1	5
32	Reducing asymptotic bias of weak instrumental estimation using independently repeated cross-sectional information. Statistics and Probability Letters, 2012, 82, 180-185.	0.7	1
33	Semiparametric quantile regression estimation in dynamic models with partially varying coefficients. Journal of Econometrics, 2012, 167, 413-425.	6.5	87
34	Partially varying coefficient instrumental variables models. Statistica Neerlandica, 2012, 66, 85-110.	1.6	28
35	Functional-coefficient models for nonstationary time series data. Journal of Econometrics, 2009, 148, 101-113.	6.5	135
36	Nonparametric estimation of conditional VaR and expected shortfall. Journal of Econometrics, 2008, 147, 120-130.	6.5	84

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37	Nonparametric Quantile Estimations for Dynamic Smooth Coefficient Models. Journal of the American Statistical Association, 2008, 103, 1595-1608.	3.1	119
38	NONPARAMETRIC ESTIMATION OF VARYING COEFFICIENT DYNAMIC PANEL DATA MODELS. Econometric Theory, 2008, 24, 1321-1342.	0.7	105
39	Convergency and divergency of functional coefficient weak instrumental variables models. Statistics and Its Interface, 2008, 1, 333-346.	0.3	1
40	Trending time-varying coefficient time series models with serially correlated errors. Journal of Econometrics, 2007, 136, 163-188.	6.5	276
41	Functional coefficient instrumental variables models. Journal of Econometrics, 2006, 133, 207-241.	6.5	79
42	Local M-estimator for nonparametric time series. Statistics and Probability Letters, 2003, 65, 433-449.	0.7	36
43	Nonparametric estimation equations for time series data. Statistics and Probability Letters, 2003, 62, 379-390.	0.7	13
44	Local Linear Estimation for Time-Dependent Coefficients in Cox's Regression Models. Scandinavian Journal of Statistics, 2003, 30, 93-111.	1.4	116
45	REGRESSION QUANTILES FOR TIME SERIES. Econometric Theory, 2002, 18, 169-192.	0.7	154
46	Two-Step Likelihood Estimation Procedure for Varying-Coefficient Models. Journal of Multivariate Analysis, 2002, 82, 189-209.	1.0	26
47	A twoâ€“stage approach to additive time series models. Statistica Neerlandica, 2002, 56, 415-433.	1.6	20
48	Weighted Nadarayaâ€“Watson regression estimation. Statistics and Probability Letters, 2001, 51, 307-318.	0.7	61
49	Estimating a Distribution Function for Censored Time Series Data. Journal of Multivariate Analysis, 2001, 78, 299-318.	1.0	45
50	NONPARAMETRIC ESTIMATION OF ADDITIVE NONLINEAR ARX TIME SERIES: LOCAL LINEAR FITTING AND PROJECTIONS. Econometric Theory, 2000, 16, 465-501.	0.7	25
51	Average Regression Surface for Dependent Data. Journal of Multivariate Analysis, 2000, 75, 112-142.	1.0	14
52	Efficient Estimation and Inferences for Varying-Coefficient Models. Journal of the American Statistical Association, 2000, 95, 888-902.	3.1	336
53	Functional-Coefficient Regression Models for Nonlinear Time Series. Journal of the American Statistical Association, 2000, 95, 941-956.	3.1	446
54	Weak convergence for smooth estimator of a distribution function under negative association. Stochastic Analysis and Applications, 1999, 17, 145-168.	1.5	7

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55	Diagnostics for nonlinearity in generalized linear models. Computational Statistics and Data Analysis, 1999, 29, 445-469.	1.2	4
56	Berry-esseen bounds for smooth estimator of a distribution function under association. Journal of Nonparametric Statistics, 1999, 11, 79-106.	0.9	44
57	Efficient Estimation of a Distribution Function under Quadrant Dependence. Scandinavian Journal of Statistics, 1998, 25, 211-224.	1.4	21
58	Kernel Density and Hazard Rate Estimation for Censored Dependent Data. Journal of Multivariate Analysis, 1998, 67, 23-34.	1.0	33
59	Kaplanâ€“Meier Estimator under Association. Journal of Multivariate Analysis, 1998, 67, 318-348.	1.0	36
60	Asymptotic properties of Kaplan-Meier estimator for censored dependent data. Statistics and Probability Letters, 1998, 37, 381-389.	0.7	54
61	Smooth estimate of quantiles under association. Statistics and Probability Letters, 1997, 36, 275-287.	0.7	37
62	Strong consistency and rates for recursive nonparametric conditional probability density estimates under (Î±, Î²)-mixing conditions. Stochastic Processes and Their Applications, 1992, 41, 179.	0.9	0
63	Uniform strong estimation under Î±-mixing, with rates. Statistics and Probability Letters, 1992, 15, 47-55.	0.7	55
64	Strong consistency and rates for recursive nonparametric conditional probability density estimates under (Î±, Î²)-mixing conditions. Stochastic Processes and Their Applications, 1991, 38, 323-333.	0.9	8