

Xiaohong Chen

List of Publications by Year in descending order

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16
papers

1,090
citations

840776

11
h-index

940533

16
g-index

18
all docs

18
docs citations

18
times ranked

409
citing authors

#	ARTICLE	IF	CITATIONS
1	Semi-Nonparametric IV Estimation of Shape-Invariant Engel Curves. <i>Econometrica</i> , 2007, 75, 1613-1669.	4.2	309
2	Land of addicts? an empirical investigation of habit-based asset pricing models. <i>Journal of Applied Econometrics</i> , 2009, 24, 1057-1093.	2.3	156
3	Estimation of Nonparametric Conditional Moment Models With Possibly Nonsmooth Generalized Residuals. <i>Econometrica</i> , 2012, 80, 277-321.	4.2	152
4	Optimal uniform convergence rates and asymptotic normality for series estimators under weak dependence and weak conditions. <i>Journal of Econometrics</i> , 2015, 188, 447-465.	6.5	82
5	Sieve Wald and QLR Inferences on Semi/Nonparametric Conditional Moment Models. <i>Econometrica</i> , 2015, 83, 1013-1079.	4.2	73
6	Local Identification of Nonparametric and Semiparametric Models. <i>Econometrica</i> , 2014, 82, 785-809.	4.2	68
7	Copula-based nonlinear quantile autoregression. <i>Econometrics Journal</i> , 2009, 12, S50-S67.	2.3	59
8	Optimal sup-norm rates and uniform inference on nonlinear functionals of nonparametric IV regression. <i>Quantitative Economics</i> , 2018, 9, 39-84.	1.4	52
9	Sieve semiparametric two-step GMM under weak dependence. <i>Journal of Econometrics</i> , 2015, 189, 163-186.	6.5	37
10	Estimation and model selection of semiparametric multivariate survival functions under general censorship. <i>Journal of Econometrics</i> , 2010, 157, 129-142.	6.5	35
11	Recursive Nonparametric Estimation for Time Series. <i>IEEE Transactions on Information Theory</i> , 2014, 60, 1301-1312.	2.4	19
12	Methods for Nonparametric and Semiparametric Regressions with Endogeneity: A Gentle Guide. <i>Annual Review of Economics</i> , 2016, 8, 259-290.	5.5	15
13	Robust identification of investor beliefs. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2020, 117, 33130-33140.	7.1	14
14	On nonlinear ill-posed inverse problems with applications to pricing of defaultable bonds and option pricing. <i>Science in China Series A: Mathematics</i> , 2009, 52, 1157-1168.	0.5	8
15	Semiparametric identification of the bid-ask spread in extended Roll models. <i>Journal of Econometrics</i> , 2017, 200, 312-325.	6.5	7
16	Identification and estimation of nonlinear models using two samples with nonclassical measurement errors. <i>Journal of Nonparametric Statistics</i> , 2010, 22, 419-423.	0.9	4