Xiaohong Chen

List of Publications by Year
in descending order

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