Selected recent publications


2. “Selecting the Regularization Parameters in High-Dimensional Panel Data Models: Consistency and Efficiency” (with Tomohiro Ando), forthcoming in Econometric Reviews.


9. ”Principal component estimation and identification of static factors” (with S. Ng), Journal of Econometrics, vol 176 (1), 1829, 2013.

10. “Testing panel cointegration with unobservable dynamic common factors that are correlated with the regressors” (with J. Lluis Carrion-i-Silverstre), Econometrics Journal, 16 (2), 222-249, 2013.


