Some relevant outputs

Oliver Linton

- Non Standard Errors (with A. Menkveld +340 coauthors) Forthcoming in *Journal of Finance*. Cambridge working paper in Economics no 2182.
- Estimation of common factors for microstructure noise and efficient price in a high-frequency dual factor model (with Y. Li and J. Chen). Cambridge working paper in Economics no 2150. Forthcoming in *Journal of Econometrics*
- News-Implied Linkages and Local Dependency in the Equity Market (with S. Ge and S. Li) *Journal of Econometrics.* https://doi.org/10.1016/j.jeconom.2022.07.004
- Testing stochastic dominance with many conditioning variables (with M. Seo and Y.J. Whang). Cambridge Working papers in Economics no. 2004. *Journal of Econometrics.* https://doi.org/10.1016/j.jeconom.2022.05.002
- Estimation of the Kronecker Covariance Model by Quadratic Form (with H. Tang) *Econometric Theory*, 1-54. doi:10.1017/S026646662000050X
- Dynamic Peer Groups of Arbitrage Characteristics (with S. Ge and S. Li) *Journal of Business and Economic Statistics.* DOI: 10.1080/07350015.2021.2011736
- High Dimensional Semiparametric Moment Restriction Models (with C. Dong and J. Gao). Cambridge Working papers in Economics no. 1881. *Journal of Econometrics.* https://doi.org/10.1016/j.je
- The Impact of Corporate QE on Liquidity: Evidence from the UK (with L. Boneva, D. Elliott, I. Kaminska, B. Morley, and N. McLaren) *The Economic Journal*, Volume 132, Issue 648, November 2022, Pages 2615–2643, https://doi.org/10.1093/ej/ueac033

Alexei Onatskiy

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