

# Ke Zhu

## List of Publications by Year in descending order

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29  
papers

386  
citations

933264

10  
h-index

839398

18  
g-index

30  
all docs

30  
docs citations

30  
times ranked

167  
citing authors

#	ARTICLE	IF	CITATIONS
1	Global self-weighted and local quasi-maximum exponential likelihood estimators for ARMAâ€“GARCH/IGARCH models. <i>Annals of Statistics</i> , 2011, 39, .	1.4	76
2	Bootstrapping the Portmanteau Tests in Weak Auto-Regressive Moving Average Models. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2016, 78, 463-485.	1.1	39
3	LAD-Based Inference for ARMA Models With Unspecified and Heavy-Tailed Heteroscedastic Noises. <i>Journal of the American Statistical Association</i> , 2015, 110, 784-794.	1.8	29
4	The ZD-GARCH model: A new way to study heteroscedasticity. <i>Journal of Econometrics</i> , 2018, 202, 1-17.	3.5	27
5	A bootstrapped spectral test for adequacy in weak ARMA models. <i>Journal of Econometrics</i> , 2015, 187, 113-130.	3.5	25
6	THE GLOBAL WEIGHTED LAD ESTIMATORS FOR FINITE/INFINITE VARIANCE ARMA(p,q) MODELS. <i>Econometric Theory</i> , 2012, 28, 1065-1086.	0.6	21
7	Buffered Autoregressive Models With Conditional Heteroscedasticity: An Application to Exchange Rates. <i>Journal of Business and Economic Statistics</i> , 2017, 35, 528-542.	1.8	21
8	Modeling normalcyâ€“dominant ordinal time series: An application to air quality level. <i>Journal of Time Series Analysis</i> , 2022, 43, 460-478.	0.7	18
9	A New Pearson-Type QMLE for Conditionally Heteroscedastic Models. <i>Journal of Business and Economic Statistics</i> , 2015, 33, 552-565.	1.8	16
10	A mixed portmanteau test for ARMAâ€“GARCH models by the quasiâ€“maximum exponential likelihood estimation approach. <i>Journal of Time Series Analysis</i> , 2013, 34, 230-237.	0.7	12
11	Non-standard inference for augmented double autoregressive models with null volatility coefficients. <i>Journal of Econometrics</i> , 2020, 215, 165-183.	3.5	12
12	Sign-based portmanteau test for ARCH-type models with heavy-tailed innovations. <i>Journal of Econometrics</i> , 2015, 189, 313-320.	3.5	10
13	Model checks for nonlinear cointegrating regression. <i>Journal of Econometrics</i> , 2018, 207, 261-284.	3.5	10
14	Statistical inference for autoregressive models under heteroscedasticity of unknown form. <i>Annals of Statistics</i> , 2019, 47, .	1.4	10
15	Factor double autoregressive models with application to simultaneous causality testing. <i>Journal of Statistical Planning and Inference</i> , 2014, 148, 82-94.	0.4	8
16	Model-based pricing for financial derivatives. <i>Journal of Econometrics</i> , 2015, 187, 447-457.	3.5	8
17	Testing for the buffered autoregressive processes. <i>Statistica Sinica</i> , 2014, , .	0.2	8
18	Likelihood ratio tests for the structural change of an AR(p) model to a Threshold AR(p) model. <i>Journal of Time Series Analysis</i> , 2012, 33, 223-232.	0.7	6

#	ARTICLE	IF	CITATIONS
19	Inference for asymmetric exponentially weighted moving average models. <i>Journal of Time Series Analysis</i> , 2020, 41, 154-162.	0.7	5
20	Multifrequency-Band Tests for White Noise Under Heteroscedasticity. <i>Journal of Business and Economic Statistics</i> , 2022, 40, 799-814.	1.8	5
21	Double AR model without intercept: An alternative to modeling nonstationarity and heteroscedasticity. <i>Econometric Reviews</i> , 2019, 38, 319-331.	0.5	3
22	Hybrid quantile estimation for asymmetric power GARCH models. <i>Journal of Econometrics</i> , 2020, , .	3.5	3
23	Adaptive inference for a semiparametric generalized autoregressive conditional heteroskedasticity model. <i>Journal of Econometrics</i> , 2021, 224, 306-329.	3.5	3
24	Testing for the Martingale Difference Hypothesis in Multivariate Time Series Models. <i>Journal of Business and Economic Statistics</i> , 2022, 40, 980-994.	1.8	3
25	Diagnostic checking for non-stationary ARMA models with an application to financial data. <i>North American Journal of Economics and Finance</i> , 2013, 26, 624-639.	1.8	2
26	New HSIC-based tests for independence between two stationary multivariate time series. <i>Statistica Sinica</i> , 2021, , .	0.2	2
27	On a measure of lack of fit in nonlinear cointegrating regression with endogeneity. <i>Statistica Sinica</i> , 2020, , .	0.2	1
28	Testing Error Distribution by Kernelized Stein Discrepancy in Multivariate Time Series Models. <i>Journal of Business and Economic Statistics</i> , 2023, 41, 111-125.	1.8	1
29	Self-Weighted LSE and Residual-Based QMLE of ARMA-GARCH Models. <i>Journal of Risk and Financial Management</i> , 2022, 15, 90.	1.1	1