Qi-Man Shao

List of Publications by Year
in descending order

94 papers	3,507 citations	201674 27 h-index	149698 56 g-index
96 all docs	96 docs citations	96 times ranked	1524 citing authors

#	Article	IF	Citations
1	Monte Carlo Estimation of Bayesian Credible and HPD Intervals. Journal of Computational and Graphical Statistics, 1999, 8, 69-92.	1.7	534
2	Title is missing!. Journal of Theoretical Probability, 2000, 13, 343-356.	0.8	277
3	Normal Approximation by Stein's Method. Probability and Its Applications, 2011, , .	0.8	272
4	A general Bahadur representation of M-estimators and its application to linear regression with nonstochastic designs. Annals of Statistics, 1996, 24, 2608.	2.6	174
5	On Parameters of Increasing Dimensions. Journal of Multivariate Analysis, 2000, 73, 120-135.	1.0	147
6	Self-normalized large deviations. Annals of Probability, 1997, 25, .	1.8	131
7	A New Skewed Link Model for Dichotomous Quantal Response Data. Journal of the American Statistical Association, 1999, 94, 1172-1186.	3.1	122
8	Normal approximation under local dependence. Annals of Probability, 2004, 32, 1985.	1.8	120
9	Monte Carlo Estimation of Bayesian Credible and HPD Intervals. Journal of Computational and Graphical Statistics, 1999, 8, 69.	1.7	118
10	Self-normalized Cramér-type large deviations for independent random variables. Annals of Probability, 2003, 31, 2167.	1.8	113
11	A non-uniform Berry–Esseen bound via Stein's method. Probability Theory and Related Fields, 2001, 120, 236-254.	1.8	84
12	Self-Normalized Processes. Probability and Its Applications, 2009, , .	0.8	76
13	On Monte Carlo methods for estimating ratios of normalizing constants. Annals of Statistics, 1997, 25, .	2.6	73
14	Power prior distributions for generalized linear models. Journal of Statistical Planning and Inference, 2000, 84, 121-137.	0.6	65
15	Nonnormal approximation by Stein's method of exchangeable pairs with application to the Curie–Weiss model. Annals of Applied Probability, 2011, 21, .	1.3	63
16	A Cramér Type Large Deviation Result for Student's t-Statistic. Journal of Theoretical Probability, 1999, 12, 385-398.	0.8	62
17	A normal comparison inequality and its applications. Probability Theory and Related Fields, 2002, 122, 494-508.	1.8	59
18	Normal approximation for nonlinear statistics using a concentration inequality approach. Bernoulli, 2007, 13, .	1.3	48

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19	Propriety of posterior distribution for dichotomous quantal response models. Proceedings of the American Mathematical Society, 2000, 129, 293-302.	0.8	40
20	Prior elicitation for model selection and estimation in generalized linear mixed models. Journal of Statistical Planning and Inference, 2003, 111, 57-76.	0.6	35
21	Phase transition and regularized bootstrap in large-scale t-tests with false discovery rate control. Annals of Statistics, 2014, 42, .	2.6	35
22	Bootstrapping the sample means for stationary mixing sequences. Stochastic Processes and Their Applications, 1993, 48, 175-190.	0.9	33
23	A note on small ball probability of a Gaussian process with stationary increments. Journal of Theoretical Probability, 1993, 6, 595-602.	0.8	31
24	Strong Limit Theorems for Large and Small Increments of l^p-Valued Gaussian Processes. Annals of Probability, 1993, 21, 1958.	1.8	31
25	Small ball probabilities for Gaussian processes with stationary increments under Hölder norms. Journal of Theoretical Probability, 1995, 8, 361-386.	0.8	31
26	Complete convergence for α-mixing sequences. Statistics and Probability Letters, 1993, 16, 279-287.	0.7	30
27	From Stein identities to moderate deviations. Annals of Probability, 2013, 41, .	1.8	28
28	Maximum likelihood inference for the Cox regression model with applications to missing covariates. Journal of Multivariate Analysis, 2009, 100, 2018-2030.	1.0	25
29	Self-normalized limit theorems: A survey. Probability Surveys, 2013, 10, .	1.3	25
30	A New Skewed Link Model for Dichotomous Quantal Response Data. Journal of the American Statistical Association, 1999, 94, 1172.	3.1	25
31	Saddlepoint approximation for Student's t-statistic with no moment conditions. Annals of Statistics, 2004, 32, 2679.	2.6	24
32	Convergence of integrals of uniform empirical and quantile processes. Stochastic Processes and Their Applications, 1993, 45, 283-294.	0.9	23
33	Lower tail probabilities for Gaussian processes. Annals of Probability, 2004, 32, 216.	1.8	23
34	Posterior propriety and computation for the Cox regression model with applications to missing covariates. Biometrika, 2006, 93, 791-807.	2.4	23
35	Properties of Prior and Posterior Distributions for Multivariate Categorical Response Data Models. Journal of Multivariate Analysis, 1999, 71, 277-296.	1.0	22
36	The Berry-Esseen bound for character ratios. Proceedings of the American Mathematical Society, 2005, 134, 2153-2159.	0.8	21

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37	Recent Developments on Self-normalized Limit Theorems. , 1998, , 467-480.		21
38	Self-normalized Cramér-type moderate deviations under dependence. Annals of Statistics, 2016, 44, .	2.6	20
39	Propriety of the Posterior Distribution and Existence of the MLE for Regression Models With Covariates Missing at Random. Journal of the American Statistical Association, 2004, 99, 421-438.	3.1	19
40	Are discoveries spurious? Distributions of maximum spurious correlations and their applications. Annals of Statistics, 2018, 46, 989-1017.	2.6	19
41	Multivariate approximations in Wasserstein distance by Stein's method and Bismut's formula. Probability Theory and Related Fields, 2019, 174, 945-979.	1.8	19
42	Small Ball Estimates for Gaussian Processes under Sobolev Type Norms. Journal of Theoretical Probability, 1999, 12, 699-720.	0.8	18
43	A Gaussian correlation inequality and its applications to the existence of small ball constant. Stochastic Processes and Their Applications, 2003, 107, 269-287.	0.9	17
44	Cramér-type moderate deviation for the maximum of the periodogram with application to simultaneous tests in gene expression time series. Annals of Statistics, 2010, 38, .	2.6	17
45	Necessary and sufficient conditions for the asymptotic distributions of coherence of ultra-high dimensional random matrices. Annals of Probability, 2014, 42, .	1.8	16
46	Cramér type moderate deviation theorems for self-normalized processes. Bernoulli, 2016, 22, .	1.3	16
47	A Cramér moderate deviation theorem for Hotelling's T^{2}-statistic with applications to global tests. Annals of Statistics, 2013, 41, .	2.6	15
48	Cramér-type moderate deviations for Studentized two-sample U-statistics with applications. Annals of Statistics, 2016, 44, .	2.6	14
49	Asymptotic distributions of high-dimensional distance correlation inference. Annals of Statistics, 2021, 49, 1999-2020.	2.6	14
50	Towards a universal self-normalized moderate deviation. Transactions of the American Mathematical Society, 2008, 360, 4263-4285.	0.9	14
51	On almost sure limit inferior for B-valued stochastic processes and applications. Probability Theory and Related Fields, 1994, 99, 29-54.	1.8	13
52	RECENT DEVELOPMENTS ON LOWER TAIL PROBABILITIES FOR GAUSSIAN PROCESSES. Cosmos, 2005, 01, 95-106.	0.4	13
53	Self-normalized Cramér type moderate deviations for martingales. Bernoulli, 2019, 25, .	1.3	13
54	On a Problem of Csorgo and Revesz. Annals of Probability, 1989, 17, 809.	1.8	11

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55	Self-normalized central limit theorem for sums of weakly dependent random variables. Journal of Theoretical Probability, 1994, 7, 309-338.	0.8	10
56	Capture time of Brownian pursuits. Probability Theory and Related Fields, 2001, 121, 30-48.	1.8	10
57	A refined Cramér-type moderate deviation for sums of local statistics. Bernoulli, 2020, 26, .	1.3	10
58	RECENT PROGRESS ON SELF-NORMALIZED LIMIT THEOREMS. , 2004, , .		9
59	Self-normalized Cramér type moderate deviations for the maximum of sums. Bernoulli, 2013, 19, .	1.3	9
60	Large and Moderate Deviations for Hotelling's T^2-Statistics. Electronic Communications in Probability, 2006, 11, .	0.4	9
61	Bahadur efficiency and robustness of studentized score tests. Annals of the Institute of Statistical Mathematics, 1996, 48, 295-314.	0.8	8
62	Performance study of marginal posterior density estimation via Kullback-Leibler divergence. Test, 1997, 6, 321-350.	1.1	8
63	Limit theorems for permutations of empirical processes with applications to change point analysis. Stochastic Processes and Their Applications, 2007, 117, 1870-1888.	0.9	8
64	Cramér type moderate deviations for Studentized U-statistics. ESAIM - Probability and Statistics, 2011, 15, 168-179.	0.5	8
65	A self-normalized Erdős–Rényi type strong law of large numbers. Stochastic Processes and Their Applications, 1994, 50, 187-196.	0.9	7
66	Self-normalized moderate deviations and lils. Stochastic Processes and Their Applications, 1998, 75, 51-65.	0.9	7
67	Identifying the limiting distribution by a general approach of Stein's method. Science China Mathematics, 2016, 59, 2379-2392.	1.7	7
68	On Independence and Dependence Properties of a Set of Random Events. American Statistician, 1993, 47, 112-115.	1.6	6
69	Self-normalized Cramér type moderate deviations for stationary sequences and applications. Stochastic Processes and Their Applications, 2020, 130, 5124-5148.	0.9	6
70	A Note on the Gaussian Correlation Conjecture. , 2000, , 163-171.		6
71	Self-normalization: Taming a wild population in a heavy-tailed world. Applied Mathematics, 2017, 32, 253-269.	1.0	5
72	Existence of Bayesian Estimates for the Polychotomous Quantal Response Models. Annals of the Institute of Statistical Mathematics, 1999, 51, 637-656.	0.8	4

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73	Stein's method for nonlinear statistics: A brief survey and recent progress. Journal of Statistical Planning and Inference, 2016, 168, 68-89.	0.6	4
74	Berry–Esseen bounds for multivariate nonlinear statistics with applications to M-estimators and stochastic gradient descent algorithms. Bernoulli, 2022, 28, .	1.3	4
75	Partition-Weighted Monte Carlo Estimation. Annals of the Institute of Statistical Mathematics, 2002, 54, 338-354.	0.8	3
76	Small Deviations for a Family of Smooth Gaussian Processes. Journal of Theoretical Probability, 2013, 26, 153-168.	0.8	3
77	Cramér-type moderate deviation theorems for nonnormal approximation. Annals of Applied Probability, 2021, 31, .	1.3	3
78	A note on the law of large numbers for directed random walks in random environments. Stochastic Processes and Their Applications, 1994, 54, 275-279.	0.9	2
79	Asymptotics for directed random walks in random environments. Acta Mathematica Hungarica, 1995, 68, 21-36.	0.5	2
80	Berry–Esseen Bounds for Self-Normalized Martingales. Communications in Mathematics and Statistics, 2018, 6, 13-27.	1.5	2
81	Self-normalized Moderate Deviations for Random Walk in Random Scenery. Journal of Theoretical Probability, 2021, 34, 103-124.	0.8	2
82	On the Law of the Iterated Logarithm for Infinite Dimensional Ornstein-Uhlenbeck Processes. Canadian Journal of Mathematics, 1993, 45, 159-175.	0.6	1
83	On a new law of the iterated logarithm of Erdős and Révész. Acta Mathematica Hungarica, 1994, 64, 157-181.	0.5	1
84	Stein's Method, Self-normalized Limit Theory and Applications. , 2011, , .		1
85	On the longest length of consecutive integers. Acta Mathematica Sinica, English Series, 2011, 27, 329-338.	0.6	1
86	Refined Cramér-type moderate deviation theorems for general self-normalized sums with applications to dependent random variables and winsorized mean. Annals of Statistics, 2022, 50, .	2.6	1
87	A note on dichotomy theorems for integrals of stable processes. Statistics and Probability Letters, 1994, 19, 45-49.	0.7	0
88	Non-uniform Berry–Esseen Bounds for Weighted U-Statistics and Generalized L-Statistics. Communications in Mathematics and Statistics, 2013, 1, 351-367.	1.5	0
89	Self-normalized Cramér-type Moderate Deviations for Functionals of Markov Chain. Acta Mathematicae Applicatae Sinica, 2020, 36, 294-313.	0.7	0
90	A MONTE CARLO GAP TEST IN COMPUTING HPD REGIONS. , 2003, , 38-52.		0

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91	Asymptotic Theory. Selected Works in Probability and Statistics, 2014, , 99-185.	0.0	0
92	An Introduction to Normal Approximation. , 2016, , 33-40.		0
93	In Memory of Wenbo V. Liâ€™s Contributions. Progress in Probability, 2016, , 281-291.	0.3	0
94	A refined randomized concentration inequality. Statistics and Probability Letters, 2022, 187, 109513.	0.7	0