

Qi-Man Shao

List of Publications by Year in descending order

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201674

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1524
citing authors

#	ARTICLE	IF	CITATIONS
1	Refined Cram�r-type moderate deviation theorems for general self-normalized sums with applications to dependent random variables and winsorized mean. <i>Annals of Statistics</i> , 2022, 50, .	2.6	1
2	A refined randomized concentration inequality. <i>Statistics and Probability Letters</i> , 2022, 187, 109513.	0.7	0
3	Berry�Esseen bounds for multivariate nonlinear statistics with applications to M-estimators and stochastic gradient descent algorithms. <i>Bernoulli</i> , 2022, 28, .	1.3	4
4	Self-normalized Moderate Deviations for Random Walk in Random Scenery. <i>Journal of Theoretical Probability</i> , 2021, 34, 103-124.	0.8	2
5	Cram�r-type moderate deviation theorems for nonnormal approximation. <i>Annals of Applied Probability</i> , 2021, 31, .	1.3	3
6	Asymptotic distributions of high-dimensional distance correlation inference. <i>Annals of Statistics</i> , 2021, 49, 1999-2020.	2.6	14
7	Self-normalized Cram�r type moderate deviations for stationary sequences and applications. <i>Stochastic Processes and Their Applications</i> , 2020, 130, 5124-5148.	0.9	6
8	Self-normalized Cram�r-type Moderate Deviations for Functionals of Markov Chain. <i>Acta Mathematicae Applicatae Sinica</i> , 2020, 36, 294-313.	0.7	0
9	A refined Cram�r-type moderate deviation for sums of local statistics. <i>Bernoulli</i> , 2020, 26, .	1.3	10
10	Multivariate approximations in Wasserstein distance by Stein�s method and Bismut�s formula. <i>Probability Theory and Related Fields</i> , 2019, 174, 945-979.	1.8	19
11	Self-normalized Cram�r type moderate deviations for martingales. <i>Bernoulli</i> , 2019, 25, .	1.3	13
12	Berry�Esseen Bounds for Self-Normalized Martingales. <i>Communications in Mathematics and Statistics</i> , 2018, 6, 13-27.	1.5	2
13	Are discoveries spurious? Distributions of maximum spurious correlations and their applications. <i>Annals of Statistics</i> , 2018, 46, 989-1017.	2.6	19
14	Self-normalization: Taming a wild population in a heavy-tailed world. <i>Applied Mathematics</i> , 2017, 32, 253-269.	1.0	5
15	Cram�r-type moderate deviations for Studentized two-sample U -statistics with applications. <i>Annals of Statistics</i> , 2016, 44, .	2.6	14
16	Self-normalized Cram�r-type moderate deviations under dependence. <i>Annals of Statistics</i> , 2016, 44, .	2.6	20
17	Identifying the limiting distribution by a general approach of Stein�s method. <i>Science China Mathematics</i> , 2016, 59, 2379-2392.	1.7	7
18	Cram�r type moderate deviation theorems for self-normalized processes. <i>Bernoulli</i> , 2016, 22, .	1.3	16

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19	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
20	An Introduction to Normal Approximation. , 2016, , 33-40.		0
21	In Memory of Wenbo V. Li's Contributions. Progress in Probability, 2016, , 281-291.	0.3	0
22	Phase transition and regularized bootstrap in large-scale t -tests with false discovery rate control. Annals of Statistics, 2014, 42, .	2.6	35
23	Necessary and sufficient conditions for the asymptotic distributions of coherence of ultra-high dimensional random matrices. Annals of Probability, 2014, 42, .	1.8	16
24	Asymptotic Theory. Selected Works in Probability and Statistics, 2014, , 99-185.	0.0	0
25	Small Deviations for a Family of Smooth Gaussian Processes. Journal of Theoretical Probability, 2013, 26, 153-168.	0.8	3
26	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
27	Self-normalized Cramér type moderate deviations for the maximum of sums. Bernoulli, 2013, 19, .	1.3	9
28	From Stein identities to moderate deviations. Annals of Probability, 2013, 41, .	1.8	28
29	A Cramér moderate deviation theorem for Hotelling's T^2 -statistic with applications to global tests. Annals of Statistics, 2013, 41, .	2.6	15
30	Self-normalized limit theorems: A survey. Probability Surveys, 2013, 10, .	1.3	25
31	Stein's Method, Self-normalized Limit Theory and Applications. , 2011, , .		1
32	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
33	Cramér type moderate deviations for Studentized U-statistics. ESAIM - Probability and Statistics, 2011, 15, 168-179.	0.5	8
34	On the longest length of consecutive integers. Acta Mathematica Sinica, English Series, 2011, 27, 329-338.	0.6	1
35	Normal Approximation by Stein's Method. Probability and Its Applications, 2011, , .	0.8	272
36	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

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37	Self-Normalized Processes. Probability and Its Applications, 2009, , .	0.8	76
38	Maximum likelihood inference for the Cox regression model with applications to missing covariates. Journal of Multivariate Analysis, 2009, 100, 2018-2030.	1.0	25
39	Towards a universal self-normalized moderate deviation. Transactions of the American Mathematical Society, 2008, 360, 4263-4285.	0.9	14
40	Normal approximation for nonlinear statistics using a concentration inequality approach. Bernoulli, 2007, 13, .	1.3	48
41	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
42	Posterior propriety and computation for the Cox regression model with applications to missing covariates. Biometrika, 2006, 93, 791-807.	2.4	23
43	Large and Moderate Deviations for Hotelling's T^2 -Statistics. Electronic Communications in Probability, 2006, 11, .	0.4	9
44	The Berry-Esseen bound for character ratios. Proceedings of the American Mathematical Society, 2005, 134, 2153-2159.	0.8	21
45	RECENT DEVELOPMENTS ON LOWER TAIL PROBABILITIES FOR GAUSSIAN PROCESSES. Cosmos, 2005, 01, 95-106.	0.4	13
46	Lower tail probabilities for Gaussian processes. Annals of Probability, 2004, 32, 216.	1.8	23
47	Saddlepoint approximation for Student's t -statistic with no moment conditions. Annals of Statistics, 2004, 32, 2679.	2.6	24
48	Normal approximation under local dependence. Annals of Probability, 2004, 32, 1985.	1.8	120
49	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
50	RECENT PROGRESS ON SELF-NORMALIZED LIMIT THEOREMS. , 2004, , .		9
51	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
52	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
53	Self-normalized Cram�r-type large deviations for independent random variables. Annals of Probability, 2003, 31, 2167.	1.8	113
54	A MONTE CARLO GAP TEST IN COMPUTING HPD REGIONS. , 2003, , 38-52.		0

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55	A normal comparison inequality and its applications. Probability Theory and Related Fields, 2002, 122, 494-508.	1.8	59
56	Partition-Weighted Monte Carlo Estimation. Annals of the Institute of Statistical Mathematics, 2002, 54, 338-354.	0.8	3
57	A non-uniform Berry-Esseen bound via Stein's method. Probability Theory and Related Fields, 2001, 120, 236-254.	1.8	84
58	Capture time of Brownian pursuits. Probability Theory and Related Fields, 2001, 121, 30-48.	1.8	10
59	Propriety of posterior distribution for dichotomous quantal response models. Proceedings of the American Mathematical Society, 2000, 129, 293-302.	0.8	40
60	On Parameters of Increasing Dimensions. Journal of Multivariate Analysis, 2000, 73, 120-135.	1.0	147
61	Power prior distributions for generalized linear models. Journal of Statistical Planning and Inference, 2000, 84, 121-137.	0.6	65
62	Title is missing!. Journal of Theoretical Probability, 2000, 13, 343-356.	0.8	277
63	A Note on the Gaussian Correlation Conjecture. , 2000, , 163-171.		6
64	Monte Carlo Estimation of Bayesian Credible and HPD Intervals. Journal of Computational and Graphical Statistics, 1999, 8, 69.	1.7	118
65	Existence of Bayesian Estimates for the Polychotomous Quantal Response Models. Annals of the Institute of Statistical Mathematics, 1999, 51, 637-656.	0.8	4
66	A Cramér Type Large Deviation Result for Student's t-Statistic. Journal of Theoretical Probability, 1999, 12, 385-398.	0.8	62
67	Small Ball Estimates for Gaussian Processes under Sobolev Type Norms. Journal of Theoretical Probability, 1999, 12, 699-720.	0.8	18
68	Properties of Prior and Posterior Distributions for Multivariate Categorical Response Data Models. Journal of Multivariate Analysis, 1999, 71, 277-296.	1.0	22
69	A New Skewed Link Model for Dichotomous Quantal Response Data. Journal of the American Statistical Association, 1999, 94, 1172-1186.	3.1	122
70	Monte Carlo Estimation of Bayesian Credible and HPD Intervals. Journal of Computational and Graphical Statistics, 1999, 8, 69-92.	1.7	534
71	A New Skewed Link Model for Dichotomous Quantal Response Data. Journal of the American Statistical Association, 1999, 94, 1172.	3.1	25
72	Self-normalized moderate deviations and lils. Stochastic Processes and Their Applications, 1998, 75, 51-65.	0.9	7

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73	Recent Developments on Self-normalized Limit Theorems. , 1998, , 467-480.		21
74	Performance study of marginal posterior density estimation via Kullback-Leibler divergence. Test, 1997, 6, 321-350.	1.1	8
75	Self-normalized large deviations. Annals of Probability, 1997, 25, .	1.8	131
76	On Monte Carlo methods for estimating ratios of normalizing constants. Annals of Statistics, 1997, 25, .	2.6	73
77	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
78	Bahadur efficiency and robustness of studentized score tests. Annals of the Institute of Statistical Mathematics, 1996, 48, 295-314.	0.8	8
79	Asymptotics for directed random walks in random environments. Acta Mathematica Hungarica, 1995, 68, 21-36.	0.5	2
80	Small ball probabilities for Gaussian processes with stationary increments under Hölder norms. Journal of Theoretical Probability, 1995, 8, 361-386.	0.8	31
81	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
82	A self-normalized Erdős-Rényi type strong law of large numbers. Stochastic Processes and Their Applications, 1994, 50, 187-196.	0.9	7
83	On a new law of the iterated logarithm of Erdős and Révész. Acta Mathematica Hungarica, 1994, 64, 157-181.	0.5	1
84	On almost sure limit inferior for B-valued stochastic processes and applications. Probability Theory and Related Fields, 1994, 99, 29-54.	1.8	13
85	A note on dichotomy theorems for integrals of stable processes. Statistics and Probability Letters, 1994, 19, 45-49.	0.7	0
86	Self-normalized central limit theorem for sums of weakly dependent random variables. Journal of Theoretical Probability, 1994, 7, 309-338.	0.8	10
87	Bootstrapping the sample means for stationary mixing sequences. Stochastic Processes and Their Applications, 1993, 48, 175-190.	0.9	33
88	Complete convergence for $\hat{\mu}$ -mixing sequences. Statistics and Probability Letters, 1993, 16, 279-287.	0.7	30
89	A note on small ball probability of a Gaussian process with stationary increments. Journal of Theoretical Probability, 1993, 6, 595-602.	0.8	31
90	Convergence of integrals of uniform empirical and quantile processes. Stochastic Processes and Their Applications, 1993, 45, 283-294.	0.9	23

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91	On Independence and Dependence Properties of a Set of Random Events. American Statistician, 1993, 47, 112-115.	1.6	6
92	Strong Limit Theorems for Large and Small Increments of l^p -Valued Gaussian Processes. Annals of Probability, 1993, 21, 1958.	1.8	31
93	On the Law of the Iterated Logarithm for Infinite Dimensional Ornstein-Uhlenbeck Processes. Canadian Journal of Mathematics, 1993, 45, 159-175.	0.6	1
94	On a Problem of Csorgo and Revesz. Annals of Probability, 1989, 17, 809.	1.8	11