Chih-Ling Tsai

List of Publications by Year
in descending order

88 papers	11,627 citations	159525 30 h-index	60583 81 g-index
91 all docs	91 docs citations	91 times ranked	11668 citing authors

#	Article	IF	Citations
1	Regression and time series model selection in small samples. Biometrika, 1989, 76, 297-307.	1.3	4,978
2	Improved Methods for Tests of Long-Run Abnormal Stock Returns. Journal of Finance, 1999, 54, 165-201.	3.2	1,492
3	Smoothing parameter selection in nonparametric regression using an improved Akaike information criterion. Journal of the Royal Statistical Society Series B: Statistical Methodology, 1998, 60, 271-293.	1.1	912
4	Tuning parameter selectors for the smoothly clipped absolute deviation method. Biometrika, 2007, 94, 553-568.	1.3	582
5	A CORRECTED AKAIKE INFORMATION CRITERION FOR VECTOR AUTOREGRESSIVE MODEL SELECTION. Journal of Time Series Analysis, 1993, 14, 271-279.	0.7	282
6	Model Selection for Extended Quasi-Likelihood Models in Small Samples. Biometrics, 1995, 51, 1077.	0.8	234
7	Regression coefficient and autoregressive order shrinkage and selection via the lasso. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2007, 69, 63.	1.1	213
8	Bias of the corrected AIC criterion for underfitted regression and time series models. Biometrika, 1991, 78, 499-509.	1.3	212
9	Regularization Parameter Selections via Generalized Information Criterion. Journal of the American Statistical Association, 2010, 105, 312-323.	1.8	200
10	Estimation and testing for partially linear single-index models. Annals of Statistics, 2010, 38, 3811-3836.	1.4	184
11	Model Selection for Multivariate Regression in Small Samples. Biometrics, 1994, 50, 226.	0.8	177
12	Quantile Correlations and Quantile Autoregressive Modeling. Journal of the American Statistical Association, 2015, 110, 246-261.	1.8	95
13	Regression model selection-a residual likelihood approach. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2002, 64, 237-252.	1.1	92
14	Markov-switching model selection using Kullbackâ€"Leibler divergence. Journal of Econometrics, 2006, 134, 553-577.	3.5	89
15	The Impact of Model Selection on Inference in Linear Regression. American Statistician, 1990, 44, 214.	0.9	75
16	Extending the Akaike Information Criterion to Mixture Regression Models. Journal of the American Statistical Association, 2007, 102, 244-254.	1.8	65
17	A note on shrinkage sliced inverse regression. Biometrika, 2005, 92, 242-247.	1.3	64
18	Partial least squares estimator for single-index models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2000, 62, 763-771.	1.1	63

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19	Improved estimators of Kullbackâ€"Leibler information for autoregressive model selection in small samples. Biometrika, 1990, 77, 709-719.	1.3	62
20	Improved Estimators of Kullback-Leibler Information for Autoregressive Model Selection in Small Samples. Biometrika, 1990, 77, 709.	1.3	60
21	Tail Index Regression. Journal of the American Statistical Association, 2009, 104, 1233-1240.	1.8	56
22	The model selection criterion AICu. Statistics and Probability Letters, 1997, 34, 285-292.	0.4	53
23	Use of Modified Profile Likelihood for Improved Tests of Constancy of Variance in Regression. Journal of the Royal Statistical Society Series C: Applied Statistics, 1994, 43, 357.	0.5	51
24	Variable Screening via Quantile Partial Correlation. Journal of the American Statistical Association, 2017, 112, 650-663.	1.8	48
25	Contour projected dimension reduction. Annals of Statistics, 2009, 37, .	1.4	44
26	Covariance Regression Analysis. Journal of the American Statistical Association, 2017, 112, 266-281.	1.8	43
27	Residuals in nonlinear regression. Biometrika, 1985, 72, 23-29.	1.3	40
28	Score test for the first-order autoregressive model with heteroscedasticity. Biometrika, 1986, 73, 455-460.	1.3	40
29	Outlier detection. Wiley Interdisciplinary Reviews: Data Mining and Knowledge Discovery, 2011, 1, 261-268.	4.6	37
30	A New Dimension Reduction Approach for Data-Rich Marketing Environments: Sliced Inverse Regression. Journal of Marketing Research, 2000, 37, 88-101.	3.0	35
31	Semiparametric and Additive Model Selection Using an Improved Akaike Information Criterion. Journal of Computational and Graphical Statistics, 1999, 8, 22-40.	0.9	29
32	Outlier Detections in Autoregressive Models. Journal of Computational and Graphical Statistics, 2003, 12, 450-471.	0.9	29
33	Testing covariates in high-dimensional regression. Annals of the Institute of Statistical Mathematics, 2014, 66, 279-301.	0.5	26
34	Jackknife-Based Estimators and Confidence Regions in Nonlinear Regression. Technometrics, 1986, 28, 103-112.	1.3	24
35	Diagnostics in Transformation and Weighted Regression. Technometrics, 1990, 32, 315-322.	1.3	24
36	Longitudinal data model selection. Computational Statistics and Data Analysis, 2006, 50, 3053-3066.	0.7	24

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37	Constrained Inverse Regression for Incorporating Prior Information. Journal of the American Statistical Association, 2005, 100, 204-211.	1.8	23
38	Partially linear single index models for repeated measurements. Journal of Multivariate Analysis, 2014, 130, 354-375.	0.5	23
39	Semiparametric regression model selections. Journal of Statistical Planning and Inference, 1999, 77, 119-139.	0.4	20
40	Controlling Measurement Errors in Models of Advertising Competition. Journal of Marketing Research, 2000, 37, 113-124.	3.0	19
41	Diagnostics in Transformation and Weighted Regression. Technometrics, 1990, 32, 315.	1.3	19
42	Transformation-Model Diagnostics. Technometrics, 1992, 34, 197-202.	1.3	17
43	A robust and efficient approach to causal inference based on sparse sufficient dimension reduction. Annals of Statistics, 2019, 47, 1505-1535.	1.4	17
44	Isotonic single-index model for high-dimensional database marketing. Computational Statistics and Data Analysis, 2004, 47, 775-790.	0.7	16
45	Tree-augmented Cox proportional hazards models. Biostatistics, 2005, 6, 486-499.	0.9	16
46	Covariance Matrix Estimation via Network Structure. Journal of Business and Economic Statistics, 2018, 36, 359-369.	1.8	16
47	Testing Alphas in Conditional Time-Varying Factor Models With High-Dimensional Assets. Journal of Business and Economic Statistics, 2020, 38, 214-227.	1.8	16
48	Diagnostics for Assessing the Accuracy of Normal Approximations in Exponential Family Nonlinear Models. Journal of the American Statistical Association, 1990, 85, 770-777.	1.8	14
49	Testing a single regression coefficient in high dimensional linear models. Journal of Econometrics, 2016, 195, 154-168.	3.5	13
50	A Joint Regression Variable and Autoregressive Order Selection Criterion. Journal of Time Series Analysis, 2004, 25, 923-941.	0.7	12
51	The Invariance of Some Score Tests in the Linear Model With Classical Measurement Error. Journal of the American Statistical Association, 2004, 99, 805-809.	1.8	11
52	A HYBRID BOOTSTRAP APPROACH TO UNIT ROOT TESTS. Journal of Time Series Analysis, 2014, 35, 299-321.	0.7	11
53	Jackknife-Based Estimators and Confidence Regions in Nonlinear Regression. Technometrics, 1986, 28, 103.	1.3	10
54	Jackknifing and bootstrapping quasiâ€"likelihood estimators. Journal of Statistical Computation and Simulation, 1988, 30, 213-232.	0.7	9

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55	Tobit model estimation and sliced inverse regression. Statistical Modelling, 2007, 7, 107-123.	0.5	9
56	Testing the Diagonality of a Large Covariance Matrix in a Regression Setting. Journal of Business and Economic Statistics, 2015, 33, 76-86.	1.8	9
57	Markov-Switching Model Selection Using Kullback-Leibler Divergence. SSRN Electronic Journal, 0, , .	0.4	9
58	Model selection in orthogonal regression. Statistics and Probability Letters, 1999, 45, 341-349.	0.4	8
59	Transformation-Model Diagnostics. Technometrics, 1992, 34, 197.	1.3	8
60	Higher Order Effects in Log-Linear and Log-Non-Linear Models for Contingency Tables with Ordered Categories. Journal of the Royal Statistical Society Series C: Applied Statistics, 1991, 40, 449.	0.5	7
61	The Effects of Quality of Life on National Elections: A Multi-Country Analysis. Social Indicators Research, 2000, 49, 347-362.	1.4	6
62	Optimal multi-criteria designs for Fourier regression models. Journal of Statistical Planning and Inference, 2001, 96, 387-401.	0.4	6
63	Residual information criterion for single-index model selections. Journal of Nonparametric Statistics, 2004, 16, 187-195.	0.4	6
64	Tree-structured model diagnostics for linear regression. Machine Learning, 2009, 74, 111-131.	3.4	6
65	Autoregressive Model Selection in Small Samples Using a Bias-Corrected Version of AIC. , 1994, , 137-157.		6
66	Power Transformations and Reparameterizations in Nonlinear Regression Models. Technometrics, 1988, 30, 441-448.	1.3	5
67	Bias of the Corrected | mathromAIC Criterion for Underfitted Regression and time Series Models. Biometrika, 1991, 78, 499.	1.3	5
68	Imputations for High Missing Rate Data in Covariates Via Semi-supervised Learning Approach. Journal of Business and Economic Statistics, 2022, 40, 1282-1290.	1.8	4
69	Inward and Outward Network Influence Analysis. Journal of Business and Economic Statistics, 2022, 40, 1617-1628.	1.8	4
70	Power Transformations and Reparameterizations in Nonlinear Regression Models. , 0, .		4
71	Discussion: Jackknife, Bootstrap and Other Resampling Methods in Regression Analysis. Annals of Statistics, 1986, 14, 1326.	1.4	3
72	Transformations and dynamic linear models. Journal of Forecasting, 1990, 9, 219-232.	1.6	3

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73	Treed Variance. Journal of Computational and Graphical Statistics, 2006, 15, 356-371.	0.9	3
74	Does a Bayesian approach generate robust forecasts? Evidence from applications in portfolio investment decisions. Annals of the Institute of Statistical Mathematics, 2010, 62, 109-116.	0.5	3
75	Inference on covariance-mean regression. Journal of Econometrics, 2022, 230, 318-338.	3.5	3
76	A note on Jorgensen's iteratively defined statistics. Biometrika, 1994, 81, 781-786.	1.3	2
77	Penalized profiled semiparametric estimating functions. Electronic Journal of Statistics, 2013, 7, .	0.4	2
78	Parameter estimation for a generalized semiparametric model with repeated measurements. Annals of the Institute of Statistical Mathematics, 2016, 68, 725-764.	0.5	2
79	Market uncertainty and market orders in futures markets. Journal of Futures Markets, 2018, 38, 865-880.	0.9	2
80	Diagnostics for Assessing the Accuracy of Normal Approximations in Exponential Family Nonlinear Models. Journal of the American Statistical Association, 1990, 85, 770.	1.8	2
81	Model selection for causal models: The global procedure with AICC and AICU. Global Finance Journal, 1998, 9, 205-223.	2.8	1
82	Smoothing parameter selection in quasi-likelihood models. Journal of Nonparametric Statistics, 2006, 18, 307-314.	0.4	1
83	Comparisons Between First Order and Second Order Approximations in Regression Diagnostics. The IMA Volumes in Mathematics and Its Applications, 1991, , 279-295.	0.5	1
84	Non-parametric regression approach for model checking on the two-phase regression problem. Journal of Applied Statistics, 1994, 21, 597-606.	0.6	0
85	Constrained regression model selection. Journal of Statistical Planning and Inference, 2008, 138, 3939-3949.	0.4	0
86	â€˜Model selection for generalized linear models with factorâ€augmented predictorsâ€™. Applied Stochastic Models in Business and Industry, 2009, 25, 241-242.	0.9	0
87	Regression Analysis of Asymmetric Pairs in Large-Scale Network Data. Communications in Statistics Part B: Simulation and Computation, 2011, 40, 1540-1547.	0.6	0
88	Covariance Matrix Estimation Via Network Structure. SSRN Electronic Journal, 2016, , .	0.4	0