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	Inference on covariance-mean regression. Journal of Econometrics, 2022, 230, 318-338.	3.5	3
2	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
3	Inward and Outward Network Influence Analysis. Journal of Business and Economic Statistics, 2022, 40, 1617-1628.	1.8	4
4	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
5	A robust and efficient approach to causal inference based on sparse sufficient dimension reduction. Annals of Statistics, 2019, 47, 1505-1535.	1.4	17
6	Market uncertainty and market orders in futures markets. Journal of Futures Markets, 2018, 38, 865-880.	0.9	2
7	Covariance Matrix Estimation via Network Structure. Journal of Business and Economic Statistics, 2018, 36, 359-369.	1.8	16
8	Variable Screening via Quantile Partial Correlation. Journal of the American Statistical Association, 2017, 112, 650-663.	1.8	48
9	Covariance Regression Analysis. Journal of the American Statistical Association, 2017, 112, 266-281.	1.8	43
10	Covariance Matrix Estimation Via Network Structure. SSRN Electronic Journal, 2016, , .	0.4	0
11	Testing a single regression coefficient in high dimensional linear models. Journal of Econometrics, 2016, 195, 154-168.	3.5	13
12	Parameter estimation for a generalized semiparametric model with repeated measurements. Annals of the Institute of Statistical Mathematics, 2016, 68, 725-764.	0.5	2
13	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
14	Quantile Correlations and Quantile Autoregressive Modeling. Journal of the American Statistical Association, 2015, 110, 246-261.	1.8	95
15	Partially linear single index models for repeated measurements. Journal of Multivariate Analysis, 2014, 130, 354-375.	0.5	23
16	Testing covariates in high-dimensional regression. Annals of the Institute of Statistical Mathematics, 2014, 66, 279-301.	0.5	26
17	A HYBRID BOOTSTRAP APPROACH TO UNIT ROOT TESTS. Journal of Time Series Analysis, 2014, 35, 299-321.	0.7	11
18	Penalized profiled semiparametric estimating functions. Electronic Journal of Statistics, 2013, 7, .	0.4	2

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19	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
20	Outlier detection. Wiley Interdisciplinary Reviews: Data Mining and Knowledge Discovery, 2011, 1, 261-268.	4.6	37
21	Estimation and testing for partially linear single-index models. Annals of Statistics, 2010, 38, 3811-3836.	1.4	184
22	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
23	Regularization Parameter Selections via Generalized Information Criterion. Journal of the American Statistical Association, 2010, 105, 312-323.	1.8	200
24	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
25	Tree-structured model diagnostics for linear regression. Machine Learning, 2009, 74, 111-131.	3.4	6
26	Tail Index Regression. Journal of the American Statistical Association, 2009, 104, 1233-1240.	1.8	56
27	Contour projected dimension reduction. Annals of Statistics, 2009, 37, .	1.4	44
28	Constrained regression model selection. Journal of Statistical Planning and Inference, 2008, 138, 3939-3949.	0.4	0
29	Tuning parameter selectors for the smoothly clipped absolute deviation method. Biometrika, 2007, 94, 553-568.	1.3	582
30	Extending the Akaike Information Criterion to Mixture Regression Models. Journal of the American Statistical Association, 2007, 102, 244-254.	1.8	65
31	Tobit model estimation and sliced inverse regression. Statistical Modelling, 2007, 7, 107-123.	0.5	9
32	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
33	Longitudinal data model selection. Computational Statistics and Data Analysis, 2006, 50, 3053-3066.	0.7	24
34	Markov-switching model selection using Kullbackâ€“Leibler divergence. Journal of Econometrics, 2006, 134, 553-577.	3.5	89
35	Treed Variance. Journal of Computational and Graphical Statistics, 2006, 15, 356-371.	0.9	3
36	Smoothing parameter selection in quasi-likelihood models. Journal of Nonparametric Statistics, 2006, 18, 307-314.	0.4	1

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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	A note on shrinkage sliced inverse regression. Biometrika, 2005, 92, 242-247.	1.3	64
39	Tree-augmented Cox proportional hazards models. Biostatistics, 2005, 6, 486-499.	0.9	16
40	Residual information criterion for single-index model selections. Journal of Nonparametric Statistics, 2004, 16, 187-195.	0.4	6
41	A Joint Regression Variable and Autoregressive Order Selection Criterion. Journal of Time Series Analysis, 2004, 25, 923-941.	0.7	12
42	Isotonic single-index model for high-dimensional database marketing. Computational Statistics and Data Analysis, 2004, 47, 775-790.	0.7	16
43	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
44	Outlier Detections in Autoregressive Models. Journal of Computational and Graphical Statistics, 2003, 12, 450-471.	0.9	29
45	Regression model selection-a residual likelihood approach. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2002, 64, 237-252.	1.1	92
46	Optimal multi-criteria designs for Fourier regression models. Journal of Statistical Planning and Inference, 2001, 96, 387-401.	0.4	6
47	Controlling Measurement Errors in Models of Advertising Competition. Journal of Marketing Research, 2000, 37, 113-124.	3.0	19
48	A New Dimension Reduction Approach for Data-Rich Marketing Environments: Sliced Inverse Regression. Journal of Marketing Research, 2000, 37, 88-101.	3.0	35
49	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
50	The Effects of Quality of Life on National Elections: A Multi-Country Analysis. Social Indicators Research, 2000, 49, 347-362.	1.4	6
51	Semiparametric regression model selections. Journal of Statistical Planning and Inference, 1999, 77, 119-139.	0.4	20
52	Model selection in orthogonal regression. Statistics and Probability Letters, 1999, 45, 341-349.	0.4	8
53	Improved Methods for Tests of Long-Run Abnormal Stock Returns. Journal of Finance, 1999, 54, 165-201.	3.2	1,492
54	Semiparametric and Additive Model Selection Using an Improved Akaike Information Criterion. Journal of Computational and Graphical Statistics, 1999, 8, 22-40.	0.9	29

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55	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
56	Model selection for causal models: The global procedure with AICC and AICU. Global Finance Journal, 1998, 9, 205-223.	2.8	1
57	The model selection criterion AICu. Statistics and Probability Letters, 1997, 34, 285-292.	0.4	53
58	Model Selection for Extended Quasi-Likelihood Models in Small Samples. Biometrics, 1995, 51, 1077.	0.8	234
59	A note on Jorgensen's iteratively defined statistics. Biometrika, 1994, 81, 781-786.	1.3	2
60	Non-parametric regression approach for model checking on the two-phase regression problem. Journal of Applied Statistics, 1994, 21, 597-606.	0.6	0
61	Model Selection for Multivariate Regression in Small Samples. Biometrics, 1994, 50, 226.	0.8	177
62	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
63	Autoregressive Model Selection in Small Samples Using a Bias-Corrected Version of AIC. , 1994, , 137-157.		6
64	A CORRECTED AKAIKE INFORMATION CRITERION FOR VECTOR AUTOREGRESSIVE MODEL SELECTION. Journal of Time Series Analysis, 1993, 14, 271-279.	0.7	282
65	Transformation-Model Diagnostics. Technometrics, 1992, 34, 197-202.	1.3	17
66	Transformation-Model Diagnostics. Technometrics, 1992, 34, 197.	1.3	8
67	Bias of the Corrected | mathromAIC Criterion for Underfitted Regression and time Series Models. Biometrika, 1991, 78, 499.	1.3	5
68	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
69	Bias of the corrected AIC criterion for underfitted regression and time series models. Biometrika, 1991, 78, 499-509.	1.3	212
70	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
71	The Impact of Model Selection on Inference in Linear Regression. American Statistician, 1990, 44, 214.	0.9	75
72	Transformations and dynamic linear models. Journal of Forecasting, 1990, 9, 219-232.	1.6	3

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73	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
74	Diagnostics in Transformation and Weighted Regression. Technometrics, 1990, 32, 315-322.	1.3	24
75	Improved estimators of Kullbackâ€"Leibler information for autoregressive model selection in small samples. Biometrika, 1990, 77, 709-719.	1.3	62
76	Improved Estimators of Kullback-Leibler Information for Autoregressive Model Selection in Small Samples. Biometrika, 1990, 77, 709.	1.3	60
77	Diagnostics in Transformation and Weighted Regression. Technometrics, 1990, 32, 315.	1.3	19
78	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
79	Regression and time series model selection in small samples. Biometrika, 1989, 76, 297-307.	1.3	4,978
80	Jackknifing and bootstrapping quasiâ€"likelihood estimators. Journal of Statistical Computation and Simulation, 1988, 30, 213-232.	0.7	9
81	Power Transformations and Reparameterizations in Nonlinear Regression Models. Technometrics, 1988, 30, 441-448.	1.3	5
82	Score test for the first-order autoregressive model with heteroscedasticity. Biometrika, 1986, 73, 455-460.	1.3	40
83	Discussion: Jackknife, Bootstrap and Other Resampling Methods in Regression Analysis. Annals of Statistics, 1986, 14, 1326.	1.4	3
84	Jackknife-Based Estimators and Confidence Regions in Nonlinear Regression. Technometrics, 1986, 28, 103-112.	1.3	24
85	Jackknife-Based Estimators and Confidence Regions in Nonlinear Regression. Technometrics, 1986, 28, 103.	1.3	10
86	Residuals in nonlinear regression. Biometrika, 1985, 72, 23-29.	1.3	40
87	Markov-Switching Model Selection Using Kullback-Leibler Divergence. SSRN Electronic Journal, 0, , .	0.4	9
88	Power Transformations and Reparameterizations in Nonlinear Regression Models. , 0, .		4