Zifeng Zhao

List of Publications by Year
in descending order

11 papers	172 citations	1478505 6 h-index	1281871 11 g-index
11 all docs	11 docs citations	11 times ranked	119 citing authors

#	Article	IF	Citations
1	Time series analysis of COVID-19 infection curve: A change-point perspective. Journal of Econometrics, 2023, 232, 1-17.	6.5	42
2	Modeling Multivariate Time Series With Copula-Linked Univariate D-Vines. Journal of Business and Economic Statistics, 2022, 40, 690-704.	2.9	5
3	Risk Analysis via Generalized Pareto Distributions. Journal of Business and Economic Statistics, 2022, 40, 852-867.	2.9	3
4	Modelling the COVID-19 Infection Trajectory: A Piecewise Linear Quantile Trend Model. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2022, 84, 1589-1607.	2.2	14
5	Dynamic Bivariate Peak Over Threshold Model for Joint Tail Risk Dynamics of Financial Markets. Journal of Business and Economic Statistics, 2021, 39, 892-906.	2.9	9
6	Alternating Pruned Dynamic Programming for Multiple Epidemic Change-Point Estimation. Journal of Computational and Graphical Statistics, 2021, 30, 808-821.	1.7	2
7	Knowledge Learning of Insurance Risks Using Dependence Models. INFORMS Journal on Computing, 2021, 33, 1177-1196.	1.7	5
8	Copula-based joint modeling of crash count and conflict risk measures with accommodation of mixed count-continuous margins. Analytic Methods in Accident Research, 2021, 31, 100162.	8.2	8
9	Semiparametric Dynamic Max-Copula Model for Multivariate Time Series. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2018, 80, 409-432.	2.2	11
10	Modeling maxima with autoregressive conditional FrÃ©chet model. Journal of Econometrics, 2018, 207, 325-351.	6.5	20
11	Inference for Multiple Change Points in Time Series via Likelihood Ratio Scan Statistics. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2016, 78, 895-916.	2.2	53