

# Li-Xin Zhang

## List of Publications by Year in descending order

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125  
papers

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citations

304743

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125  
docs citations

125  
times ranked

419  
citing authors

#	ARTICLE	IF	CITATIONS
1	Strong Limit Theorems for Extended Independent Random Variables and Extended Negatively Dependent Random Variables under Sub-Linear Expectations. <i>Acta Mathematica Scientia</i> , 2022, 42, 467-490.	1.0	19
2	The moments of the maximum of normalized partial sums related to laws of the iterated logarithm under the sub-linear expectation. <i>Statistics and Probability Letters</i> , 2022, 188, 109542.	0.7	0
3	Lindeberg's central limit theorems for martingale like sequences under sub-linear expectations. <i>Science China Mathematics</i> , 2021, 64, 1263-1290.	1.7	13
4	Heyde's theorem under the sub-linear expectations. <i>Statistics and Probability Letters</i> , 2021, 170, 108987.	0.7	7
5	On the laws of the iterated logarithm under sub-linear expectations. <i>Probability, Uncertainty and Quantitative Risk</i> , 2021, 6, 409.	0.8	12
6	Response adaptive randomization procedures in seamless phase II/III clinical trials. <i>Journal of Biopharmaceutical Statistics</i> , 2020, 30, 3-17.	0.8	2
7	The Law of Logarithm for Arrays of Random Variables under Sub-linear Expectations. <i>Acta Mathematicae Applicatae Sinica</i> , 2020, 36, 670-688.	0.7	14
8	The Convergence of the Sums of Independent Random Variables Under the Sub-linear Expectations. <i>Acta Mathematica Sinica, English Series</i> , 2020, 36, 224-244.	0.6	16
9	Identifying the number of factors using a white noise test. <i>Statistics and Probability Letters</i> , 2019, 152, 92-99.	0.7	0
10	Three Series Theorem for Independent Random Variables under Sub-linear Expectations with Applications. <i>Acta Mathematica Sinica, English Series</i> , 2019, 35, 172-184.	0.6	24
11	Asymptotic Behaviour of the Trajectory Fitting Estimator for Reflected Ornstein-Uhlenbeck Processes. <i>Journal of Theoretical Probability</i> , 2019, 32, 183-201.	0.8	18
12	Marcinkiewicz's strong law of large numbers for nonlinear expectations. <i>Statistics and Probability Letters</i> , 2018, 137, 269-276.	0.7	17
13	Nonparametric response-adaptive randomization for continuous responses. <i>Pharmaceutical Statistics</i> , 2018, 17, 781-796.	1.3	0
14	Estimation of the Hurst parameter in the simultaneous presence of jumps and noise. <i>Statistics</i> , 2018, 52, 1156-1192.	0.6	3
15	On the asymptotic approximation of inverse moment under sub-linear expectations. <i>Journal of Mathematical Analysis and Applications</i> , 2018, 468, 182-196.	1.0	16
16	Limit theorems for dependent Bernoulli variables with statistical inference. <i>Communications in Statistics - Theory and Methods</i> , 2017, 46, 1551-1559.	1.0	4
17	Multipower variation from generalized difference for fractional integral processes with jumps. <i>Communications in Statistics - Theory and Methods</i> , 2017, 46, 9662-9678.	1.0	0
18	Convergence to a self-normalized G-Brownian motion. <i>Probability, Uncertainty and Quantitative Risk</i> , 2017, 2, .	0.8	2

#	ARTICLE	IF	CITATIONS
19	Exponential inequalities under the sub-linear expectations with applications to laws of the iterated logarithm. <i>Science China Mathematics</i> , 2016, 59, 2503-2526.	1.7	89
20	Rosenthal's inequalities for independent and negatively dependent random variables under sub-linear expectations with applications. <i>Science China Mathematics</i> , 2016, 59, 751-768.	1.7	107
21	A general lower bound of parameter estimation for reflected Ornstein-Uhlenbeck processes. <i>Journal of Applied Probability</i> , 2016, 53, 22-32.	0.7	10
22	Central limit theorems of a recursive stochastic algorithm with applications to adaptive designs. <i>Annals of Applied Probability</i> , 2016, 26, .	1.3	14
23	Self-Normalized Moderate Deviation and Laws of the Iterated Logarithm Under G-Expectation. <i>Communications in Mathematics and Statistics</i> , 2016, 4, 229-263.	1.5	11
24	Parameter estimation for generalized diffusion processes with reflected boundary. <i>Science China Mathematics</i> , 2016, 59, 1163-1174.	1.7	8
25	Donsker's Invariance Principle Under the Sub-linear Expectation with an Application to Chung's Law of the Iterated Logarithm. <i>Communications in Mathematics and Statistics</i> , 2015, 3, 187-214.	1.5	43
26	Local Linear Estimation of Second-order Jump-diffusion Model. <i>Communications in Statistics - Theory and Methods</i> , 2015, 44, 3903-3920.	1.0	6
27	A Robust Test for Threshold-Type Nonlinearity in Multivariate Time Series Analysis. <i>Journal of Forecasting</i> , 2015, 34, 441-454.	2.8	4
28	Asymptotics for a class of dependent random variables. <i>Statistics and Probability Letters</i> , 2015, 105, 47-56.	0.7	0
29	Testing Hypotheses of Covariate-Adaptive Randomized Clinical Trials. <i>Journal of the American Statistical Association</i> , 2015, 110, 669-680.	3.1	42
30	On the almost sure invariance principle for dependent Bernoulli random variables. <i>Statistics and Probability Letters</i> , 2015, 107, 264-271.	0.7	8
31	Asymptotic Properties of Multicolor Randomly Reinforced Pólya Urns. <i>Advances in Applied Probability</i> , 2014, 46, 585-602.	0.7	3
32	Bahadur Representation of Linear Kernel Quantile Estimator for Stationary Processes. <i>Communications in Statistics - Theory and Methods</i> , 2014, 43, 4669-4678.	1.0	1
33	Covariate-adjusted response-adaptive designs for generalized linear models. <i>Journal of Statistical Planning and Inference</i> , 2014, 149, 152-161.	0.6	6
34	A Gaussian process approximation for two-color randomly reinforced urns. <i>Electronic Journal of Probability</i> , 2014, 19, .	1.0	5
35	Asymptotic Properties of Multicolor Randomly Reinforced Pólya Urns. <i>Advances in Applied Probability</i> , 2014, 46, 585-602.	0.7	4
36	Optimal reinsurance under the Haezendonck risk measure. <i>Statistics and Probability Letters</i> , 2013, 83, 1111-1116.	0.7	13

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37	Scaling limits for one-dimensional long-range percolation: Using the corrector method. <i>Statistics and Probability Letters</i> , 2013, 83, 2459-2466.	0.7	4
38	Precise rates in the generalized law of the iterated logarithm. <i>Statistics and Probability Letters</i> , 2013, 83, 616-623.	0.7	3
39	Local $\alpha$ -estimation for jump-diffusion processes. <i>Statistics and Probability Letters</i> , 2012, 82, 1273-1284.	0.7	4
40	Re-weighted functional estimation of second-order diffusion processes. <i>Metrika</i> , 2012, 75, 1129-1151.	0.8	11
41	The Gaussian approximation for generalized Friedman's urn model with heterogeneous and unbalanced updating. <i>Science China Mathematics</i> , 2012, 55, 2379-2404.	1.7	2
42	On the rates of the other law of the logarithm. <i>Acta Mathematica Sinica, English Series</i> , 2012, 28, 781-792.	0.6	3
43	Immigrated urn models' theoretical properties and applications. <i>Annals of Statistics</i> , 2011, 39, .	2.6	30
44	Berry's Esseen bounds for kernel estimates of stationary processes. <i>Journal of Statistical Planning and Inference</i> , 2011, 141, 1290-1296.	0.6	5
45	LIL behavior for $B$ -valued strong mixing random variables. <i>Science China Mathematics</i> , 2011, 54, 785-792.	1.7	1
46	Joint and supremum distributions in the compound binomial model with Markovian environment. <i>Applied Mathematics</i> , 2011, 26, 265-279.	1.0	1
47	Asymptotic of the $L_r$ -norm of density estimators in the autoregressive time series. <i>Statistics</i> , 2011, 45, 163-178.	0.6	1
48	Local linear $M$ -estimation for spatial processes in fixed-design models. <i>Metrika</i> , 2010, 71, 319-340.	0.8	1
49	Testing for changes in the mean or variance of long memory processes. <i>Acta Mathematica Sinica, English Series</i> , 2010, 26, 2443-2460.	0.6	4
50	Convergence rates of tail probabilities for sums under dependence assumptions. <i>Acta Mathematica Sinica, English Series</i> , 2010, 26, 1591-1600.	0.6	2
51	Empirical Euclidean likelihood for general estimating equations under association dependence. <i>Applied Mathematics</i> , 2010, 25, 437-446.	1.0	3
52	Robust estimation in a nonlinear cointegration model. <i>Journal of Multivariate Analysis</i> , 2010, 101, 706-717.	1.0	11
53	Characterization of LIL Behavior for Non-Degenerate $B$ -Valued $U$ -Statistics. <i>Communications in Statistics - Theory and Methods</i> , 2010, 39, 1258-1269.	1.0	0
54	Second Moment Convergence Rates for Uniform Empirical Processes. <i>Journal of Inequalities and Applications</i> , 2010, 2010, 972324.	1.1	4

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55	Efficient randomized-adaptive designs. <i>Annals of Statistics</i> , 2009, 37, .	2.6	73
56	On a robust test for SETAR-type nonlinearity in time series analysis. <i>Journal of Forecasting</i> , 2009, 28, 445-464.	2.8	7
57	Temporal aggregation of Markov-switching financial return models. <i>Applied Stochastic Models in Business and Industry</i> , 2009, 25, 359-383.	1.5	4
58	Precise rates in the law of the logarithm for the moment convergence in Hilbert spaces. <i>Acta Mathematica Sinica, English Series</i> , 2009, 25, 191-208.	0.6	0
59	A general LIL for trimmed sums of random fields in banach spaces. <i>Acta Mathematica Hungarica</i> , 2009, 122, 91-103.	0.5	3
60	A new family of covariate-adjusted response adaptive designs and their properties. <i>Applied Mathematics</i> , 2009, 24, 1-13.	1.0	19
61	The Gaussian approximation for multi-color generalized Friedman's urn model. <i>Science in China Series A: Mathematics</i> , 2009, 52, 1305-1326.	0.5	4
62	A note on the consistency of a robust estimator for threshold autoregressive processes. <i>Statistics and Probability Letters</i> , 2009, 79, 807-813.	0.7	5
63	Asymptotic properties of nonparametric M-estimation for mixing functional data. <i>Journal of Statistical Planning and Inference</i> , 2009, 139, 533-546.	0.6	13
64	Some Limit Theorems for Linear Processes Generated by Symmetrically Exchangeable Random Variables. <i>Stochastic Analysis and Applications</i> , 2009, 28, 1-7.	1.5	3
65	Precise asymptotics in the self-normalized law of the iterated logarithm. <i>Journal of Mathematical Analysis and Applications</i> , 2008, 340, 1249-1262.	1.0	17
66	Precise asymptotics for the first moment of the error variance estimator in linear models. <i>Applied Mathematics Letters</i> , 2008, 21, 641-647.	2.7	2
67	A LIL for independent non-identically distributed random variables in Banach space and its applications. <i>Science in China Series A: Mathematics</i> , 2008, 51, 219-232.	0.5	8
68	A note on self-normalized Dickey-Fuller test for unit root in autoregressive time series with GARCH errors. <i>Applied Mathematics</i> , 2008, 23, 197-201.	1.0	3
69	Precise asymptotics in Chung's law of the iterated logarithm. <i>Acta Mathematica Sinica, English Series</i> , 2008, 24, 631-646.	0.6	3
70	Bahadur representation of nonparametric M-estimators for spatial processes. <i>Acta Mathematica Sinica, English Series</i> , 2008, 24, 1871-1882.	0.6	1
71	Doubly adaptive biased coin designs with delayed responses. <i>Canadian Journal of Statistics</i> , 2008, 36, 541-559.	0.9	32
72	Temporal aggregation of equity return time-series models. <i>Mathematics and Computers in Simulation</i> , 2008, 78, 172-180.	4.4	2

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73	On the moment convergence rates of LIL in Hilbert space. <i>Mathematical and Computer Modelling</i> , 2008, 47, 153-167.	2.0	4
74	Precise asymptotics in the law of logarithm under dependence assumptions. <i>Computers and Mathematics With Applications</i> , 2008, 56, 1634-1642.	2.7	2
75	Strong limit theorems for random sets and fuzzy random sets with slowly varying weights. <i>Information Sciences</i> , 2008, 178, 2648-2660.	6.9	10
76	A note on self-weighted quantile estimation for infinite variance quantile autoregression models. <i>Statistics and Probability Letters</i> , 2008, 78, 2731-2738.	0.7	8
77	Strong laws of large numbers for arrays of rowwise independent random compact sets and fuzzy random sets. <i>Fuzzy Sets and Systems</i> , 2008, 159, 3360-3368.	2.7	15
78	Asymptotic properties of covariate-adjusted response-adaptive designs. <i>Annals of Statistics</i> , 2007, 35, 1166.	2.6	81
79	A generalized drop-the-loser rule for multi-treatment clinical trials. <i>Journal of Statistical Planning and Inference</i> , 2007, 137, 2011-2023.	0.6	10
80	Precise asymptotics in the law of the logarithm for random fields in Hilbert space. <i>Journal of Zhejiang University: Science A</i> , 2007, 8, 651-659.	2.4	0
81	The Limit Distribution of the Bootstrap for the Unit Root Test Statistic when the Residuals are Dependent. <i>Metrika</i> , 2007, 65, 195-206.	0.8	3
82	Spatial local M-estimation under association. <i>Metrika</i> , 2007, 67, 11-29.	0.8	0
83	A Berryâ€Esseen Theorem and a Law of the Iterated Logarithm for Asymptotically Negatively Associated Sequences. <i>Acta Mathematica Sinica, English Series</i> , 2007, 23, 127-136.	0.6	25
84	Precise rates in the law of the logarithm for negatively associated random variables. <i>Computers and Mathematics With Applications</i> , 2007, 54, 687-698.	2.7	9
85	Precise rates in the law of logarithm for the moment convergence of i.i.d. random variables. <i>Journal of Mathematical Analysis and Applications</i> , 2007, 327, 695-714.	1.0	15
86	A note on the invariance principle of the product of sums of random variables. <i>Electronic Communications in Probability</i> , 2007, 12, .	0.4	16
87	Asymptotic theorems of sequential estimation-adjusted urn models. <i>Annals of Applied Probability</i> , 2006, 16, 340.	1.3	52
88	Asymptotic results on a class of adaptive multi-treatment designs. <i>Journal of Multivariate Analysis</i> , 2006, 97, 586-605.	1.0	0
89	Asymptotically best response-adaptive randomization procedures. <i>Journal of Statistical Planning and Inference</i> , 2006, 136, 1911-1922.	0.6	61
90	Asymptotic normality for U-statistics of negatively associated random variables. <i>Statistics and Probability Letters</i> , 2006, 76, 1125-1131.	0.7	7

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91	A Berry–Esseen theorem for weakly negatively dependent random variables and its applications. Acta Mathematica Hungarica, 2006, 110, 293-308.	0.5	33
92	Precise Asymptotics in the Law of the Iterated Logarithm of Moving-Average Processes. Acta Mathematica Sinica, English Series, 2006, 22, 143-156.	0.6	24
93	Chung–type Law of the Iterated Logarithm on $l_p$ -valued Gaussian Processes. Acta Mathematica Sinica, English Series, 2006, 22, 551-560.	0.6	2
94	Precise Rates in the Law of Iterated Logarithm for the Moment of I.I.D. Random Variables. Acta Mathematica Sinica, English Series, 2006, 22, 781-792.	0.6	27
95	A Nonclassical Law of the Iterated Logarithm for Functions of Positively Associated Random Variables. Metrika, 2006, 64, 361-378.	0.8	7
96	Precise rates in the law of the logarithm in the Hilbert space. Journal of Mathematical Analysis and Applications, 2005, 304, 734-758.	1.0	27
97	Precise Asymptotics in the Baum–Katz and Davis Laws of Large Numbers of $p$ -mixing Sequences. Acta Mathematica Sinica, English Series, 2005, 21, 1057-1070.	0.6	7
98	Asymptotic normality of urn models for clinical trials with delayed response. Bernoulli, 2004, 10, 447.	1.3	22
99	Strong Approximations of Martingale Vectors and Their Applications in Markov-Chain Adaptive Designs. Acta Mathematicae Applicatae Sinica, 2004, 20, 337-352.	0.7	11
100	Complete moment convergence of moving-average processes under dependence assumptions. Statistics and Probability Letters, 2004, 70, 191-197.	0.7	52
101	Multiple change-points estimation of moving-average processes under dependence assumptions *. Progress in Natural Science: Materials International, 2004, 14, 681-688.	4.4	3
102	Asymptotic properties of doubly adaptive biased coin designs for multitreatment clinical trials. Annals of Statistics, 2004, 32, .	2.6	105
103	ASYMPTOTIC PROPERTIES OF ADAPTIVE DESIGNS VIA STRONG APPROXIMATIONS. , 2004, , .		0
104	Adaptive designs for sequential experiments. Journal of Zhejiang University: Science A, 2003, 4, 214-220.	2.4	2
105	A Liminf Result on Two-parameter Gaussian Process. Acta Mathematicae Applicatae Sinica, 2003, 19, 157-166.	0.7	1
106	Precise asymptotics in laws of the iterated logarithm for Wiener local time. Statistics and Probability Letters, 2003, 64, 133-145.	0.7	4
107	Self-normalized central limit theorem and estimation of variance of partial sums for negative dependent random variables. Applied Mathematics, 2002, 17, 326-334.	1.0	2
108	LIL and the Approximation of Rectangular Sums of $B$ -valued Random Variables when Extreme Terms are Excluded. Acta Mathematica Sinica, English Series, 2002, 18, 605-614.	0.6	4

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109	Strong Approximation Theorems for Sums of Random Variables when Extreme Terms are Excluded. Acta Mathematica Sinica, English Series, 2002, 18, 311-326.	0.6	6
110	Gaussian approximation theorems for urn models and their applications. Annals of Applied Probability, 2002, 12, .	1.3	36
111	Strong approximation for the general Resten-Spitzer random walk in independent random scenery. Science in China Series A: Mathematics, 2001, 44, 619-630.	0.5	8
112	On large increments of a two-parameter fractional Wiener process. Science in China Series A: Mathematics, 2001, 44, 1115-1125.	0.5	6
113	The strong approximation for the Kesten-Spitzer random walk. Statistics and Probability Letters, 2001, 53, 21-26.	0.7	6
114	A weak convergence for negatively associated fields. Statistics and Probability Letters, 2001, 53, 259-267.	0.7	30
115	Strassen's law of the iterated logarithm for negatively associated random vectors. Stochastic Processes and Their Applications, 2001, 95, 311-328.	0.9	17
116	The Weak Convergence for Functions of Negatively Associated Random Variables. Journal of Multivariate Analysis, 2001, 78, 272-298.	1.0	40
117	A Functional Central Limit Theorem for Asymptotically Negatively Dependent Random Fields. Acta Mathematica Hungarica, 2000, 86, 237-259.	0.5	70
118	Increments and sample path properties of Gaussian processes. Science Bulletin, 1999, 44, 1633-1641.	1.7	1
119	Rosenthal type inequalities for B-valued strong mixing random fields and their applications. Science in China Series A: Mathematics, 1998, 41, 736-745.	0.5	10
120	A note on liminfs for increments of a fractional brownian motion. Acta Mathematica Hungarica, 1997, 76, 145-154.	0.5	10
121	On the fractal nature of increments of $l_p$ -valued Gaussian processes. Stochastic Processes and Their Applications, 1997, 71, 91-110.	0.9	7
122	Strong approximation theorems for geometrically weighted random series and their applications. Annals of Probability, 1997, 25, .	1.8	12
123	Two different kinds of liminfs on the LIL for two-parameter Wiener processes. Stochastic Processes and Their Applications, 1996, 63, 175-188.	0.9	9
124	Complete convergence of moving average processes under dependence assumptions. Statistics and Probability Letters, 1996, 30, 165-170.	0.7	53
125	Some liminf results on increments of fractional Brownian motion. Acta Mathematica Hungarica, 1996, 71, 215-240.	0.5	11