Yu Chen

List of Publications by Year
in descending order

24 papers	161 citations	1478505 6 h-index	1199594 12 g-index
24 all docs	24 docs citations	24 times ranked	71 citing authors

#	Article	IF	Citations
1	Approximation of the tail probability of randomly weighted sums of dependent random variables with dominated variation. Journal of Mathematical Analysis and Applications, 2011, 376, 365-372.	1.0	67
2	Finite time ruin probability with heavy-tailed insurance and financial risks. Statistics and Probability Letters, 2006, 76, 1812-1820.	0.7	15
3	On the behavior of the product of independent random variables. Science in China Series A: Mathematics, 2006, 49, 342-359.	0.5	14
4	Semantic Features Prediction for Pulmonary Nodule Diagnosis Based on Online Streaming Feature Selection. IEEE Access, 2019, 7, 61121-61135.	4.2	10
5	Modeling Tail Index With Autoregressive Conditional Pareto Model. Journal of Business and Economic Statistics, 2022, 40, 458-466.	2.9	8
6	The superiorities of Bayes linear unbiased estimation in partitioned linear model. Journal of Systems Science and Complexity, 2011, 24, 945-954.	2.8	6
7	Ruin probabilities with insurance and financial risks having an FGM dependence structure. Science China Mathematics, 2014, 57, 1071-1082.	1.7	5
8	Too Connected to Fail? Evidence from a Chinese Financial Risk Spillover Network. China and World Economy, 2020, 28, 78-100.	2.1	5
9	Approximations of the tail probability of the product of dependent extremal random variables and applications. Insurance: Mathematics and Economics, 2013, 53, 169-178.	1.2	4
10	Extensions of Breiman's Theorem of Product of Dependent Random Variables with Applications to Ruin Theory. Communications in Mathematics and Statistics, 2019, 7, 1-23.	1.5	4
11	The superiorities of bayes linear unbiased estimator in multivariate linear models. Acta Mathematicae Applicatae Sinica, 2012, 28, 383-394.	0.7	3
12	A New Algorithm for Learning Large Bayesian Network Structure From Discrete Data. IEEE Access, 2019, 7, 121665-121674.	4.2	3
13	Predicting the Semantic Characteristics of Pulmonary Nodules using Feature Selection Based on Maximum-relevance Minimum-redundancy. , 2019, , .		3
14	ESTIMATION OF HIGH CONDITIONAL TAIL RISK BASED ON EXPECTILE REGRESSION. ASTIN Bulletin, 2021, 51, 539-570.	1.0	3
15	Solvency contagion risk in the Chinese commercial banks' network. Physica A: Statistical Mechanics and Its Applications, 2021, 580, 126128.	2.6	3
16	A Copula-Based GLMM Model for Multivariate Longitudinal Data with Mixed-Types of Responses. Sankhya B, 2020, 82, 353-379.	0.9	2
17	Statistical inference for tail-based cumulative residual entropy. Insurance: Mathematics and Economics, 2022, 103, 66-95.	1.2	2
18	Asymptotic ruin probabilities for proportional investment under interest force with dominatedly-varying-tailed claims. Journal of the Korean Statistical Society, 2012, 41, 87-95.	0.4	1

#	Article	IF	Citations
19	Second-Order Asymptotics of the Risk Concentration of a Portfolio with Deflated Risks. Mathematical Problems in Engineering, 2018, 2018, 1-12.	1.1	1
20	Adaptive banding covariance estimation for high‑dimensional multivariate longitudinal data. Canadian Journal of Statistics, 2021, 49, 906-938.	0.9	1
21	Penalized high‑dimensional M‑quantile regression: From L^1 to L^p optimization. Canadian Journal of Statistics, 2021, 49, 875-905.	0.9	1
22	An efficient causal structure learning algorithm for linear arbitrarily distributed continuous data. Journal of Supercomputing, 2020, 76, 3355-3363.	3.6	0
23	Regression Estimation for Longitudinal Data with Nonignorable Intermittent Nonresponse and Dropout. Communications in Mathematics and Statistics, 0, , 1.	1.5	0
24	Spatial rank-based high-dimensional change point detection via random integration. Journal of Multivariate Analysis, 2022, 189, 104942.	1.0	0