Ying Chen

List of Publications by Year
in descending order

18 papers	214 citations	1162889 8 h-index	1125617 13 g-index
18 all docs	18 docs citations	18 times ranked	223 citing authors

#	Article	IF	Citations
1	A hybrid approach for high precision prediction of gas flows. Energy Systems, 2022, 13, 383-408.	1.8	1
2	Variational Bayesian inference for network autoregression models. Computational Statistics and Data Analysis, 2022, 169, 107406.	0.7	6
3	A review study of functional autoregressive models with application to energy forecasting. Wiley Interdisciplinary Reviews: Computational Statistics, 2021, 13, e1525.	2.1	7
4	Limousine Service Management: Capacity Planning with Predictive Analytics and Optimization. Interfaces, 2021, 51, 280-296.	1.6	2
5	Day-ahead probabilistic forecasting for French half-hourly electricity loads and quantiles for curve-to-curve regression. Applied Energy, 2021, 301, 117465.	5.1	13
6	Efficient and positive semidefinite pre-averaging realized covariance estimator. Statistica Sinica, 2021, , .	0.2	0
7	Modeling and forecasting the dynamics of the natural gas transmission network in Germany with the demand and supply balance constraint. Applied Energy, 2020, 278, 115597.	5.1	12
8	Day-ahead high-resolution forecasting of natural gas demand and supply in Germany with a hybrid model. Applied Energy, 2020, 262, 114486.	5.1	28
9	Forecasting limit order book liquidity supplyâ€“demand curves with functional autoregressive dynamics. Quantitative Finance, 2019, 19, 1473-1489.	0.9	7
10	Modeling seasonality and serial dependence of electricity price curves with warping functional autoregressive dynamics. Annals of Applied Statistics, 2019, 13, .	0.5	11
11	Risk related brain regions detection and individual risk classification with 3D image FPCA. Statistics and Risk Modeling, 2018, 35, 89-110.	0.7	4
12	Forecasting day-ahead high-resolution natural-gas demand and supply in Germany. Applied Energy, 2018, 228, 1091-1110.	5.1	38
13	An Adaptive Functional Autoregressive Forecast Model to Predict Electricity Price Curves. Journal of Business and Economic Statistics, 2017, 35, 371-388.	1.8	35
14	Varying coefficient functional autoregressive model with application to the U.S. treasuries. Journal of Multivariate Analysis, 2017, 159, 168-183.	0.5	11
15	International Yield Curve Prediction with Common Functional Principal Component Analysis. Studies in Computational Intelligence, 2017, , 287-304.	0.7	3
16	Adaptive dynamic Nelsonâ€“Siegel term structure model with applications. Journal of Econometrics, 2014, 180, 98-115.	3.5	34
17	Regularized Partially Functional Autoregressive Model. SSRN Electronic Journal, 0, , .	0.4	1
18	Modeling Functional Time Series and Mixed-Type Predictors With Partially Functional Autoregressions. Journal of Business and Economic Statistics, 0, , 1-18.	1.8	1