Ling, Shiqing

List of Publications by Year
in descending order

75 papers	3,357 citations	218592 26 h-index	161767 54 g-index
77 all docs	77 docs citations	77 times ranked	1002 citing authors

#	Article	IF	Citations
1	ASYMPTOTIC THEORY FOR A VECTOR ARMA-GARCH MODEL. Econometric Theory, 2003, 19, .	0.6	561
2	Stationarity and the existence of moments of a family of GARCH processes. Journal of Econometrics, 2002, 106, 109-117.	3.5	274
3	NECESSARY AND SUFFICIENT MOMENT CONDITIONS FOR THE GARCH(r,s) AND ASYMMETRIC POWER GARCH(r,s) MODELS. Econometric Theory, 2002, 18, 722-729.	0.6	219
4	On Fractionally Integrated Autoregressive Moving-Average Time Series Models with Conditional Heteroscedasticity. Journal of the American Statistical Association, 1997, 92, 1184-1194.	1.8	214
5	Recent Theoretical Results for Time Series Models with GARCH Errors. Journal of Economic Surveys, 2002, 16, 245-269.	3.7	214
6	Self-weighted and local quasi-maximum likelihood estimators for ARMA-GARCH/IGARCH models. Journal of Econometrics, 2007, 140, 849-873.	3.5	125
7	On adaptive estimation in nonstationary ARMA Models with GARCH errors. Annals of Statistics, 2003, 31, 642.	1.4	106
8	Estimation and testing stationarity for double-autoregressive models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2004, 66, 63-78.	1.1	101
9	Self-weighted least absolute deviation estimation for infinite variance autoregressive models. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2005, 67, 381-393.	1.1	94
10	On the probabilistic properties of a double threshold ARMA conditional heteroskedastic model. Journal of Applied Probability, 1999, 36, 688-705.	0.4	88
11	Limiting distributions of maximum likelihood estimators for unstable autoregressive moving-average time series with general autoregressive heteroscedastic errors. Annals of Statistics, 1998, 26, 84.	1.4	83
12	Global self-weighted and local quasi-maximum exponential likelihood estimators for ARMAâ€"GARCH/IGARCH models. Annals of Statistics, 2011, 39, .	1.4	76
13	On the least squares estimation of multiple-regime threshold autoregressive models. Journal of Econometrics, 2012, 167, 240-253.	3.5	75
14	Diagnostic checking of nonlinear multivariate time series with multivariate arch errors. Journal of Time Series Analysis, 1997, 18, 447-464.	0.7	70
15	Testing for a linear MA model against threshold MA models. Annals of Statistics, 2005, 33, 2529.	1.4	63
16	Estimation and Testing for Unit Root Processes with GARCH (1, 1) Errors: Theory and Monte Carlo Evidence. Econometric Reviews, 2003, 22, 179-202.	0.5	58
17	Ergodicity and invertibility of threshold moving-average models. Bernoulli, 2007, 13, .	0.7	56
18	EMPIRICAL LIKELIHOOD FOR GARCH MODELS. Econometric Theory, 2006, 22, .	0.6	50

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19	On Fractionally Integrated Autoregressive Moving-Average Time Series Models With Conditional Heteroscedasticity. Journal of the American Statistical Association, 1997, 92, 1184.	1.8	49
20	Fitting an error distribution in some heteroscedastic time series models. Annals of Statistics, 2006, 34, 994.	1.4	47
21	A general asymptotic theory for time-series models. Statistica Neerlandica, 2010, 64, 97-111.	0.9	47
22	Estimation in nonstationary random coefficient autoregressive models. Journal of Time Series Analysis, 2009, 30, 395-416.	0.7	43
23	Testing for change points in time series models and limiting theorems for NED sequences. Annals of Statistics, 2007, 35, 1213.	1.4	42
24	Asymptotic inference for a nonstationary double AR(1) model. Biometrika, 2008, 95, 257-263.	1.3	37
25	ASYMPTOTIC INFERENCE FOR UNIT ROOT PROCESSES WITH GARCH(1,1) ERRORS. Econometric Theory, 2003, 19, .	0.6	34
26	LADE-Based Inference for ARMA Models With Unspecified and Heavy-Tailed Heteroscedastic Noises. Journal of the American Statistical Association, 2015, 110, 784-794.	1.8	29
27	On a Threshold Double Autoregressive Model. Journal of Business and Economic Statistics, 2016, 34, 68-80.	1.8	29
28	Adaptive Estimators and Tests of Stationary and Nonstationary Short- and Long-Memory ARFIMAâ€"GARCH Models. Journal of the American Statistical Association, 2003, 98, 955-967.	1.8	28
29	ASYMPTOTIC INFERENCE FOR AR MODELS WITH HEAVY-TAILED G-GARCH NOISES. Econometric Theory, 2015, 31, 880-890.	0.6	28
30	The ZD-GARCH model: A new way to study heteroscedasticity. Journal of Econometrics, 2018, 202, 1-17.	3.5	27
31	Mixed Portmanteau Tests for Time-Series Models. Journal of Time Series Analysis, 2005, 26, 569-579.	0.7	26
32	Weak convergence of the sequential empirical processes of residuals in nonstationary autoregressive models. Annals of Statistics, 1998, 26, .	1.4	26
33	ASYMPTOTIC THEORY ON THE LEAST SQUARES ESTIMATION OF THRESHOLD MOVING-AVERAGE MODELS. Econometric Theory, 2013, 29, 482-516.	0.6	22
34	THE GLOBAL WEIGHTED LAD ESTIMATORS FOR FINITE/INFINITE VARIANCE ARMA(p,q) MODELS. Econometric Theory, 2012, 28, 1065-1086.	0.6	21
35	Hill's estimator for the tail index of an ARMA model. Journal of Statistical Planning and Inference, 2004, 123, 279-293.	0.4	20
36	Score based goodness-of-fit tests for time series. Statistica Sinica, 2011, 21, .	0.2	17

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37	NONâ€STATIONARITY AND QUASIâ€MAXIMUM LIKELIHOOD ESTIMATION ON A DOUBLE AUTOREGRESSIVE MODEL. Journal of Time Series Analysis, 2014, 35, 189-202.	0.7	17
38	Asymptotic inference in multiple-threshold double autoregressive models. Journal of Econometrics, 2015, 189, 415-427.	3.5	17
39	ASYMPTOTIC INFERENCE FOR NONSTATIONARY FRACTIONALLY INTEGRATED AUTOREGRESSIVE MOVING-AVERAGE MODELS. Econometric Theory, 2001, 17, 738-764.	0.6	15
40	ON DISTINGUISHING BETWEEN RANDOM WALK AND CHANGE IN THE MEAN ALTERNATIVES. Econometric Theory, 2009, 25, 411-441.	0.6	14
41	On non-stationary threshold autoregressive models. Bernoulli, 2011, 17, .	0.7	14
42	On the least squares estimation of threshold autoregressive and moving-average models. Statistics and Its Interface, 2011, 4, 183-196.	0.2	14
43	ESTIMATION OF CHANGE-POINTS IN LINEAR AND NONLINEAR TIME SERIES MODELS. Econometric Theory, 2016, 32, 402-430.	0.6	13
44	Residual empirical processes for long and short memory time series. Annals of Statistics, 2008, 36, .	1.4	12
45	Testing for structural change of AR model to threshold AR model. Journal of Time Series Analysis, 2011, 32, 547-565.	0.7	11
46	On moving-average models with feedback. Bernoulli, 2012, 18, .	0.7	11
47	On functional limits of short- and long-memory linear processes with GARCH(1,1) noises. Stochastic Processes and Their Applications, 2015, 125, 482-512.	0.4	11
48	On the probabilistic properties of a double threshold ARMA conditional heteroskedastic model. Journal of Applied Probability, 1999, 36, 688-705.	0.4	10
49	Regression quantiles for unstable autoregressive models. Journal of Multivariate Analysis, 2004, 89, 304-328.	0.5	9
50	Joint modeling of cointegration and conditional heteroscedasticity with applications. Annals of the Institute of Statistical Mathematics, 2005, 57, 83-103.	0.5	9
51	Factor double autoregressive models with application to simultaneous causality testing. Journal of Statistical Planning and Inference, 2014, 148, 82-94.	0.4	8
52	Model-based pricing for financial derivatives. Journal of Econometrics, 2015, 187, 447-457.	3.5	8
53	Testing for Structural Change of Predictive Regression Model to Threshold Predictive Regression Model. Journal of Business and Economic Statistics, 2023, 41, 228-240.	1.8	8
54	Frontiers in Time Series and Financial Econometrics: An overview. Journal of Econometrics, 2015, 189, 245-250.	3.5	7

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55	Self-weighted LAD-based inference for heavy-tailed threshold autoregressive models. Journal of Econometrics, 2017, 197, 368-381.	3.5	7
56	Likelihood ratio tests for the structural change of an AR(p) model to a Threshold AR(p) model. Journal of Time Series Analysis, 2012, 33, 223-232.	0.7	6
57	INFERENCE FOR A SPECIAL BILINEAR TIMEâ€SERIES MODEL. Journal of Time Series Analysis, 2015, 36, 61-66.	0.7	5
58	Inference for Heavy-Tailed and Multiple-Threshold Double Autoregressive Models. Journal of Business and Economic Statistics, 2017, 35, 318-333.	1.8	5
59	Testing Serial Correlation and ARCH Effect of High-Dimensional Time-Series Data. Journal of Business and Economic Statistics, 2021, 39, 136-147.	1.8	5
60	On conditionally heteroscedastic AR models with thresholds. Statistica Sinica, 2014, , .	0.2	4
61	Statistical Inference for Structurally Changed Threshold Autoregressive Models. Statistica Sinica, 2019, , .	0.2	4
62	Inference in heavy-tailed vector error correction models. Journal of Econometrics, 2020, 214, 433-450.	3.5	3
63	Diagnostic checking for non-stationary ARMA models with an application to financial data. North American Journal of Economics and Finance, 2013, 26, 624-639.	1.8	2
64	TESTS FOR TAR MODELS VS. STAR MODELS--A SEPARATE FAMILY OF HYPOTHESES APPROACH. Statistica Sinica, 2018, , .	0.2	2
65	Whittle parameter estimation for vector ARMA models with heavy-tailed noises. Journal of Statistical Planning and Inference, 2022, 219, 216-230.	0.4	2
66	Canonical correlation analysis for the vector AR(1) model with ARCH innovations. Journal of Statistical Planning and Inference, 2008, 138, 2826-2836.	0.4	1
67	GOODNESS-OF-FIT TEST FOR NONLINEAR TIME SERIES MODELS. Annals of Financial Economics, 2017, 12, 1750006.	1.2	1
68	LADE-based inferences for autoregressive models with heavy-tailed G-GARCH(1, 1) noise. Journal of Econometrics, 2020, , .	3.5	1
69	Self-Weighted LSE and Residual-Based QMLE of ARMA-GARCH Models. Journal of Risk and Financial Management, 2022, 15, 90.	1.1	1
70	A General Asymptotic Theory for Time Series Models. SSRN Electronic Journal, 0, , .	0.4	0
71	A NOTE ON THE LSE OF THREE-REGIME TAR MODEL WITH AN INFINITE VARIANCE. Annals of Financial Economics, 2018, 13, 1850007.	1.2	0
72	Quasi-likelihood estimation of structure-changed threshold double autoregressive models. Journal of Statistical Planning and Inference, 2020, 205, 138-155.	0.4	0

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73	MLE FOR CHANGE-POINT IN ARMA-GARCH MODELS WITH A CHANGING DRIFT. , 2004, , .		0
74	Some Remarks on Professor Tong's Two Papers. , 2009, , 289-295.		0
75	Consistency of global LSE for MA(1) models. Statistics and Probability Letters, 2021, , 109292.	0.4	0