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	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
2	Whittle parameter estimation for vector ARMA models with heavy-tailed noises. Journal of Statistical Planning and Inference, 2022, 219, 216-230.	0.4	2
3	Self-Weighted LSE and Residual-Based QMLE of ARMA-GARCH Models. Journal of Risk and Financial Management, 2022, 15, 90.	1.1	1
4	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
5	Consistency of global LSE for MA(1) models. Statistics and Probability Letters, 2021, , 109292.	0.4	0
6	Quasi-likelihood estimation of structure-changed threshold double autoregressive models. Journal of Statistical Planning and Inference, 2020, 205, 138-155.	0.4	0
7	Inference in heavy-tailed vector error correction models. Journal of Econometrics, 2020, 214, 433-450.	3.5	3
8	LADE-based inferences for autoregressive models with heavy-tailed G-GARCH(1, 1) noise. Journal of Econometrics, 2020, , .	3.5	1
9	Statistical Inference for Structurally Changed Threshold Autoregressive Models. Statistica Sinica, 2019, , .	0.2	4
10	The ZD-GARCH model: A new way to study heteroscedasticity. Journal of Econometrics, 2018, 202, 1-17.	3.5	27
11	A NOTE ON THE LSE OF THREE-REGIME TAR MODEL WITH AN INFINITE VARIANCE. Annals of Financial Economics, 2018, 13, 1850007.	1.2	0
12	TESTS FOR TAR MODELS VS. STAR MODELS--A SEPARATE FAMILY OF HYPOTHESES APPROACH. Statistica Sinica, 2018, , .	0.2	2
13	Inference for Heavy-Tailed and Multiple-Threshold Double Autoregressive Models. Journal of Business and Economic Statistics, 2017, 35, 318-333.	1.8	5
14	Self-weighted LAD-based inference for heavy-tailed threshold autoregressive models. Journal of Econometrics, 2017, 197, 368-381.	3.5	7
15	GOODNESS-OF-FIT TEST FOR NONLINEAR TIME SERIES MODELS. Annals of Financial Economics, 2017, 12, 1750006.	1.2	1
16	ESTIMATION OF CHANGE-POINTS IN LINEAR AND NONLINEAR TIME SERIES MODELS. Econometric Theory, 2016, 32, 402-430.	0.6	13
17	On a Threshold Double Autoregressive Model. Journal of Business and Economic Statistics, 2016, 34, 68-80.	1.8	29
18	INFERENCE FOR A SPECIAL BILINEAR TIMEâ€SERIES MODEL. Journal of Time Series Analysis, 2015, 36, 61-66.	0.7	5

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19	ASYMPTOTIC INFERENCE FOR AR MODELS WITH HEAVY-TAILED G-GARCH NOISES. Econometric Theory, 2015, 31, 880-890.	0.6	28
20	Frontiers in Time Series and Financial Econometrics: An overview. Journal of Econometrics, 2015, 189, 245-250.	3.5	7
21	Asymptotic inference in multiple-threshold double autoregressive models. Journal of Econometrics, 2015, 189, 415-427.	3.5	17
22	Model-based pricing for financial derivatives. Journal of Econometrics, 2015, 187, 447-457.	3.5	8
23	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
24	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
25	NONâ€STATIONARITY AND QUASIâ€MAXIMUM LIKELIHOOD ESTIMATION ON A DOUBLE AUTOREGRESSIVE MODEL. Journal of Time Series Analysis, 2014, 35, 189-202.	0.7	17
26	Factor double autoregressive models with application to simultaneous causality testing. Journal of Statistical Planning and Inference, 2014, 148, 82-94.	0.4	8
27	On conditionally heteroscedastic AR models with thresholds. Statistica Sinica, 2014, , .	0.2	4
28	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
29	ASYMPTOTIC THEORY ON THE LEAST SQUARES ESTIMATION OF THRESHOLD MOVING-AVERAGE MODELS. Econometric Theory, 2013, 29, 482-516.	0.6	22
30	THE GLOBAL WEIGHTED LAD ESTIMATORS FOR FINITE/INFINITE VARIANCE ARMA(p,q) MODELS. Econometric Theory, 2012, 28, 1065-1086.	0.6	21
31	On moving-average models with feedback. Bernoulli, 2012, 18, .	0.7	11
32	On the least squares estimation of multiple-regime threshold autoregressive models. Journal of Econometrics, 2012, 167, 240-253.	3.5	75
33	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
34	Global self-weighted and local quasi-maximum exponential likelihood estimators for ARMAâ€"GARCH/IGARCH models. Annals of Statistics, 2011, 39, .	1.4	76
35	On non-stationary threshold autoregressive models. Bernoulli, 2011, 17, .	0.7	14
36	Testing for structural change of AR model to threshold AR model. Journal of Time Series Analysis, 2011, 32, 547-565.	0.7	11

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37	Score based goodness-of-fit tests for time series. Statistica Sinica, 2011, 21, .	0.2	17
38	On the least squares estimation of threshold autoregressive and moving-average models. Statistics and Its Interface, 2011, 4, 183-196.	0.2	14
39	A general asymptotic theory for time-series models. Statistica Neerlandica, 2010, 64, 97-111.	0.9	47
40	ON DISTINGUISHING BETWEEN RANDOM WALK AND CHANGE IN THE MEAN ALTERNATIVES. Econometric Theory, 2009, 25, 411-441.	0.6	14
41	Estimation in nonstationary random coefficient autoregressive models. Journal of Time Series Analysis, 2009, 30, 395-416.	0.7	43
42	Some Remarks on Professor Tong's Two Papers. , 2009, , 289-295.		0
43	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
44	Asymptotic inference for a nonstationary double AR(1) model. Biometrika, 2008, 95, 257-263.	1.3	37
45	Residual empirical processes for long and short memory time series. Annals of Statistics, 2008, 36, .	1.4	12
46	Testing for change points in time series models and limiting theorems for NED sequences. Annals of Statistics, 2007, 35, 1213.	1.4	42
47	Self-weighted and local quasi-maximum likelihood estimators for ARMA-GARCH/IGARCH models. Journal of Econometrics, 2007, 140, 849-873.	3.5	125
48	Ergodicity and invertibility of threshold moving-average models. Bernoulli, 2007, 13, .	0.7	56
49	EMPIRICAL LIKELIHOOD FOR GARCH MODELS. Econometric Theory, 2006, 22, .	0.6	50
50	Fitting an error distribution in some heteroscedastic time series models. Annals of Statistics, 2006, 34, 994.	1.4	47
51	Testing for a linear MA model against threshold MA models. Annals of Statistics, 2005, 33, 2529.	1.4	63
52	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
53	Mixed Portmanteau Tests for Time-Series Models. Journal of Time Series Analysis, 2005, 26, 569-579.	0.7	26
54	Joint modeling of cointegration and conditional heteroscedasticity with applications. Annals of the Institute of Statistical Mathematics, 2005, 57, 83-103.	0.5	9

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55	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
56	Regression quantiles for unstable autoregressive models. Journal of Multivariate Analysis, 2004, 89, 304-328.	0.5	9
57	Hill's estimator for the tail index of an ARMA model. Journal of Statistical Planning and Inference, 2004, 123, 279-293.	0.4	20
58	MLE FOR CHANGE-POINT IN ARMA-GARCH MODELS WITH A CHANGING DRIFT. , 2004, , .		0
59	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
60	ASYMPTOTIC THEORY FOR A VECTOR ARMA-GARCH MODEL. Econometric Theory, 2003, 19, .	0.6	561
61	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
62	ASYMPTOTIC INFERENCE FOR UNIT ROOT PROCESSES WITH GARCH(1,1) ERRORS. Econometric Theory, 2003, 19, .	0.6	34
63	On adaptive estimation in nonstationary ARMA Models with GARCH errors. Annals of Statistics, 2003, 31, 642.	1.4	106
64	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
65	Stationarity and the existence of moments of a family of GARCH processes. Journal of Econometrics, 2002, 106, 109-117.	3.5	274
66	Recent Theoretical Results for Time Series Models with GARCH Errors. Journal of Economic Surveys, 2002, 16, 245-269.	3.7	214
67	ASYMPTOTIC INFERENCE FOR NONSTATIONARY FRACTIONALLY INTEGRATED AUTOREGRESSIVE MOVING-AVERAGE MODELS. Econometric Theory, 2001, 17, 738-764.	0.6	15
68	On the probabilistic properties of a double threshold ARMA conditional heteroskedastic model. Journal of Applied Probability, 1999, 36, 688-705.	0.4	10
69	On the probabilistic properties of a double threshold ARMA conditional heteroskedastic model. Journal of Applied Probability, 1999, 36, 688-705.	0.4	88
70	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
71	Weak convergence of the sequential empirical processes of residuals in nonstationary autoregressive models. Annals of Statistics, 1998, 26, .	1.4	26
72	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

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73	Diagnostic checking of nonlinear multivariate time series with multivariate arch errors. Journal of Time Series Analysis, 1997, 18, 447-464.	0.7	70
74	On Fractionally Integrated Autoregressive Moving-Average Time Series Models With Conditional Heteroscedasticity. Journal of the American Statistical Association, 1997, 92, 1184.	1.8	49
75	A General Asymptotic Theory for Time Series Models. SSRN Electronic Journal, 0, , .	0.4	0