Chun Yip Yau

List of Publications by Year
in descending order

33 papers	**336** citations	1040056 **9** h-index	940533 **16** g-index
33 all docs	**33** docs citations	**33** times ranked	**252** citing authors

#	Article	IF	Citations
1	Group LASSO for Structural Break Time Series. Journal of the American Statistical Association, 2014, 109, 590-599.	3.1	75
2	Inference for Multiple Change Points in Time Series via Likelihood Ratio Scan Statistics. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2016, 78, 895-916.	2.2	53
3	LASSO estimation of threshold autoregressive models. Journal of Econometrics, 2015, 189, 285-296.	6.5	32
4	Consistency of minimum description length model selection for piecewise stationary time series models. Electronic Journal of Statistics, 2013, 7, .	0.7	21
5	Empirical likelihood in long‐memory time series models. Journal of Time Series Analysis, 2012, 33, 269-275.	1.2	15
6	A hidden Markov model for earthquake prediction. Stochastic Environmental Research and Risk Assessment, 2018, 32, 1415-1434.	4.0	15
7	Estimation of Multiple-Regime Threshold Autoregressive Models With Structural Breaks. Journal of the American Statistical Association, 2015, 110, 1175-1186.	3.1	14
8	A pairwise likelihood-based approach for changepoint detection in multivariate time series models. Biometrika, 2016, 103, 409-421.	2.4	12
9	Threshold Estimation via Group Orthogonal Greedy Algorithm. Journal of Business and Economic Statistics, 2017, 35, 334-345.	2.9	12
10	Likelihood inference for discriminating between long‐memory and change‐point models. Journal of Time Series Analysis, 2012, 33, 649-664.	1.2	10
11	Likelihood Inferences for High-Dimensional Factor Analysis of Time Series With Applications in Finance. Journal of Computational and Graphical Statistics, 2015, 24, 866-884.	1.7	8
12	Factor Modelling for High‐Dimensional Time Series: Inference and Model Selection. Journal of Time Series Analysis, 2017, 38, 285-307.	1.2	8
13	Study of the trend pattern of COVID-19 using spline-based time series model: a Bayesian paradigm. Japanese Journal of Statistics and Data Science, 2022, 5, 363-377.	1.2	8
14	Automatic Optimal Batch Size Selection for Recursive Estimators of Time-Average Covariance Matrix. Journal of the American Statistical Association, 2017, 112, 1076-1089.	3.1	7
15	High‐order Corrected Estimator of Asymptotic Variance with Optimal Bandwidth. Scandinavian Journal of Statistics, 2017, 44, 866-898.	1.4	7
16	Forecasting Online Auctions via Self‐Exciting Point Processes. Journal of Forecasting, 2014, 33, 501-514.	2.8	6
17	Bartlett Correction of Empirical Likelihood for Non‐Gaussian Short‐Memory Time Series. Journal of Time Series Analysis, 2016, 37, 624-649.	1.2	5
18	On higher-order moment and cumulant estimation. Journal of Statistical Computation and Simulation, 2020, 90, 747-771.	1.2	5

#	Article	IF	Citations
19	New recursive estimators of the time-average variance constant. Statistics and Computing, 2016, 26, 609-627.	1.5	4
20	Group orthogonal greedy algorithm for change-point estimation of multivariate time series. Journal of Statistical Planning and Inference, 2021, 212, 14-33.	0.6	3
21	Nonlinear error correction model and multiple-threshold cointegration. Statistica Sinica, 2016, , .	0.3	3
22	LARS-type algorithm for group lasso. Statistics and Computing, 2017, 27, 1041-1048.	1.5	2
23	Test for the existence of finite moments via bootstrap. Journal of Nonparametric Statistics, 2018, 30, 28-48.	0.9	2
24	Alternating Pruned Dynamic Programming for Multiple Epidemic Change-Point Estimation. Journal of Computational and Graphical Statistics, 2021, 30, 808-821.	1.7	2
25	BOOTSTRAP INFERENCE FOR MULTIPLE CHANGE-POINTS IN TIME SERIES. Econometric Theory, 2022, 38, 752-792.	0.7	2
26	Nonparametric modeling and break point detection for time series signal of counts. Signal Processing, 2017, 138, 307-312.	3.7	1
27	Bartlett correction of frequency domain empirical likelihood for time series with unknown innovation variance. Annals of the Institute of Statistical Mathematics, 2020, 72, 1159-1173.	0.8	1
28	Spatial Sampling Design Using Generalized Neyman–Scott Process. Journal of Agricultural, Biological, and Environmental Statistics, 2021, 26, 105-127.	1.4	1
29	Optimal change-point estimation in time series. Annals of Statistics, 2021, 49, .	2.6	1
30	Information criterion of seriously over-fitting change-point models. Statistics and Its Interface, 2017, 10, 343-353.	0.3	1
31	A propensity score adjustment method for longitudinal time series models under nonignorable nonresponse. Statistical Papers, 2022, 63, 317-342.	1.2	0
32	GARCH-type factor model. Journal of Multivariate Analysis, 2022, 190, 105001.	1.0	0
33	Asymptotic spectral theory for spatial data. Stochastics, 2023, 95, 423-464.	1.1	0