

Chun Yip Yau

List of Publications by Year in descending order

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Version: 2024-02-01

33
papers

336
citations

1040056

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16
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33
all docs

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docs citations

33
times ranked

252
citing authors

#	ARTICLE	IF	CITATIONS
1	Asymptotic spectral theory for spatial data. <i>Stochastics</i> , 2023, 95, 423-464.	1.1	0
2	BOOTSTRAP INFERENCE FOR MULTIPLE CHANGE-POINTS IN TIME SERIES. <i>Econometric Theory</i> , 2022, 38, 752-792.	0.7	2
3	Study of the trend pattern of COVID-19 using spline-based time series model: a Bayesian paradigm. <i>Japanese Journal of Statistics and Data Science</i> , 2022, 5, 363-377.	1.2	8
4	A propensity score adjustment method for longitudinal time series models under nonignorable nonresponse. <i>Statistical Papers</i> , 2022, 63, 317-342.	1.2	0
5	GARCH-type factor model. <i>Journal of Multivariate Analysis</i> , 2022, 190, 105001.	1.0	0
6	Spatial Sampling Design Using Generalized Neyman-Scott Process. <i>Journal of Agricultural, Biological, and Environmental Statistics</i> , 2021, 26, 105-127.	1.4	1
7	Group orthogonal greedy algorithm for change-point estimation of multivariate time series. <i>Journal of Statistical Planning and Inference</i> , 2021, 212, 14-33.	0.6	3
8	Alternating Pruned Dynamic Programming for Multiple Epidemic Change-Point Estimation. <i>Journal of Computational and Graphical Statistics</i> , 2021, 30, 808-821.	1.7	2
9	Optimal change-point estimation in time series. <i>Annals of Statistics</i> , 2021, 49, .	2.6	1
10	Bartlett correction of frequency domain empirical likelihood for time series with unknown innovation variance. <i>Annals of the Institute of Statistical Mathematics</i> , 2020, 72, 1159-1173.	0.8	1
11	On higher-order moment and cumulant estimation. <i>Journal of Statistical Computation and Simulation</i> , 2020, 90, 747-771.	1.2	5
12	A hidden Markov model for earthquake prediction. <i>Stochastic Environmental Research and Risk Assessment</i> , 2018, 32, 1415-1434.	4.0	15
13	Test for the existence of finite moments via bootstrap. <i>Journal of Nonparametric Statistics</i> , 2018, 30, 28-48.	0.9	2
14	Threshold Estimation via Group Orthogonal Greedy Algorithm. <i>Journal of Business and Economic Statistics</i> , 2017, 35, 334-345.	2.9	12
15	Automatic Optimal Batch Size Selection for Recursive Estimators of Time-Average Covariance Matrix. <i>Journal of the American Statistical Association</i> , 2017, 112, 1076-1089.	3.1	7
16	LARS-type algorithm for group lasso. <i>Statistics and Computing</i> , 2017, 27, 1041-1048.	1.5	2
17	Nonparametric modeling and break point detection for time series signal of counts. <i>Signal Processing</i> , 2017, 138, 307-312.	3.7	1
18	High-order Corrected Estimator of Asymptotic Variance with Optimal Bandwidth. <i>Scandinavian Journal of Statistics</i> , 2017, 44, 866-898.	1.4	7

#	ARTICLE	IF	CITATIONS
19	Factor Modelling for High-Dimensional Time Series: Inference and Model Selection. <i>Journal of Time Series Analysis</i> , 2017, 38, 285-307.	1.2	8
20	Information criterion of seriously over-fitting change-point models. <i>Statistics and Its Interface</i> , 2017, 10, 343-353.	0.3	1
21	Inference for Multiple Change Points in Time Series via Likelihood Ratio Scan Statistics. <i>Journal of the Royal Statistical Society Series B: Statistical Methodology</i> , 2016, 78, 895-916.	2.2	53
22	Bartlett Correction of Empirical Likelihood for Non-Gaussian Short-Memory Time Series. <i>Journal of Time Series Analysis</i> , 2016, 37, 624-649.	1.2	5
23	A pairwise likelihood-based approach for changepoint detection in multivariate time series models. <i>Biometrika</i> , 2016, 103, 409-421.	2.4	12
24	New recursive estimators of the time-average variance constant. <i>Statistics and Computing</i> , 2016, 26, 609-627.	1.5	4
25	Nonlinear error correction model and multiple-threshold cointegration. <i>Statistica Sinica</i> , 2016, , .	0.3	3
26	Likelihood Inferences for High-Dimensional Factor Analysis of Time Series With Applications in Finance. <i>Journal of Computational and Graphical Statistics</i> , 2015, 24, 866-884.	1.7	8
27	LASSO estimation of threshold autoregressive models. <i>Journal of Econometrics</i> , 2015, 189, 285-296.	6.5	32
28	Estimation of Multiple-Regime Threshold Autoregressive Models With Structural Breaks. <i>Journal of the American Statistical Association</i> , 2015, 110, 1175-1186.	3.1	14
29	Forecasting Online Auctions via Self-Exciting Point Processes. <i>Journal of Forecasting</i> , 2014, 33, 501-514.	2.8	6
30	Group LASSO for Structural Break Time Series. <i>Journal of the American Statistical Association</i> , 2014, 109, 590-599.	3.1	75
31	Consistency of minimum description length model selection for piecewise stationary time series models. <i>Electronic Journal of Statistics</i> , 2013, 7, .	0.7	21
32	Empirical likelihood in long-memory time series models. <i>Journal of Time Series Analysis</i> , 2012, 33, 269-275.	1.2	15
33	Likelihood inference for discriminating between long-memory and change-point models. <i>Journal of Time Series Analysis</i> , 2012, 33, 649-664.	1.2	10